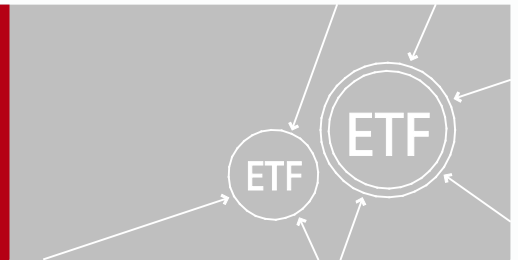


US SEC Filing Announcement for the Vanguard® Exchange Traded Funds

29 August 2016



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.

© 2016 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

<SEC-DOCUMENT>0000932471-16-014120.txt : 20160826
<SEC-HEADER>0000932471-16-014120.hdr.sgml : 20160826
<ACCEPTANCE-DATETIME>20160826100932
ACCESSION NUMBER: 0000932471-16-014120
CONFORMED SUBMISSION TYPE: NSAR-A
PUBLIC DOCUMENT COUNT: 2
CONFORMED PERIOD OF REPORT: 20160630
FILED AS OF DATE: 20160826
DATE AS OF CHANGE: 20160826
EFFECTIVENESS DATE: 20160826

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-A
SEC ACT: 1940 Act
SEC FILE NUMBER: 811-02652
FILM NUMBER: 161853123

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

MAIL ADDRESS:
STREET 1: PO BOX 2600
STREET 2: V26
CITY: VALLEY FORGE
STATE: PA
ZIP: 19482

FORMER COMPANY:
FORMER CONFORMED NAME: VANGUARD INDEX FUNDS/
DATE OF NAME CHANGE: 20011121

FORMER COMPANY:
FORMER CONFORMED NAME: VANGUARD INDEX TRUST
DATE OF NAME CHANGE: 19920703

FORMER COMPANY:
FORMER CONFORMED NAME: FIRST INDEX INVESTMENT TRUST
DATE OF NAME CHANGE: 19800904

<SERIES-AND-CLASSES-CONTRACTS-DATA>
<EXISTING-SERIES-AND-CLASSES-CONTRACTS>
<SERIES>
<OWNER-CIK>0000036405
<SERIES-ID>S000002839
<SERIES-NAME>Vanguard 500 Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007773
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VFINX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007774
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VFIAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000092055
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>V00
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000170274
<CLASS-CONTRACT-NAME>Institutional Select Shares
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>0000036405

```

<SERIES-ID>S000002840
<SERIES-NAME>Vanguard Value Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007775
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VIVAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007776
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VVIAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007777
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VIVIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007778
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VTV
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>0000036405
<SERIES-ID>S000002841
<SERIES-NAME>Vanguard Extended Market Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007779
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VEXMX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007780
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VEXAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007781
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VIEIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007782
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VXF
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000096110
<CLASS-CONTRACT-NAME>Institutional Plus Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VEMPX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000170275
<CLASS-CONTRACT-NAME>Institutional Select Shares
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>0000036405
<SERIES-ID>S000002842
<SERIES-NAME>Vanguard Growth Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007783
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VIGRX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007784
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VIGAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007785
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VIGIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007786
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VUG
</CLASS-CONTRACT>

```

```

</SERIES>
<SERIES>
<OWNER-CIK>0000036405
<SERIES-ID>S000002843
<SERIES-NAME>Vanguard Large-Cap Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007787
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VLACX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007788
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VLCAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007789
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VLISX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007790
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VV
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>0000036405
<SERIES-ID>S000002844
<SERIES-NAME>Vanguard Mid-Cap Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007791
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VIMSX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007792
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VIMAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007793
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VMCIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007794
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VO
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000096111
<CLASS-CONTRACT-NAME>Institutional Plus Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VMCPX
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>0000036405
<SERIES-ID>S000002845
<SERIES-NAME>Vanguard Small-Cap Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007795
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>NAESX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007796
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VSMAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007797
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VSCIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000007798
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VB
</CLASS-CONTRACT>
<CLASS-CONTRACT>

```

```

<CLASS-CONTRACT-ID>C0000096112
<CLASS-CONTRACT-NAME>Institutional Plus Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VSCPX
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>00000036405
<SERIES-ID>S0000002846
<SERIES-NAME>Vanguard Small-Cap Growth Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007799
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VISGX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007800
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VSGIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007801
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VBK
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000105304
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VSGAX
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>00000036405
<SERIES-ID>S0000002847
<SERIES-NAME>Vanguard Small-Cap Value Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007802
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VISVX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007803
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VSIIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007804
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VBR
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000105305
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VSIAX
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>00000036405
<SERIES-ID>S0000002848
<SERIES-NAME>Vanguard Total Stock Market Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007805
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VTSMX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007806
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VTSAX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007807
<CLASS-CONTRACT-NAME>Institutional Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VITSX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000007808
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VTI
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C000155407

```

```

<CLASS-CONTRACT-NAME>Institutional Plus Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VSMPX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000170276
<CLASS-CONTRACT-NAME>Institutional Select Shares
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>00000036405
<SERIES-ID>S0000012756
<SERIES-NAME>Vanguard Mid-Cap Growth Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000034427
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VMGIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000034428
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VOT
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000105306
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VMGMX
</CLASS-CONTRACT>
</SERIES>
<SERIES>
<OWNER-CIK>00000036405
<SERIES-ID>S0000012757
<SERIES-NAME>Vanguard Mid-Cap Value Index Fund
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000034429
<CLASS-CONTRACT-NAME>Investor Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VMVIX
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000034430
<CLASS-CONTRACT-NAME>ETF Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VOE
</CLASS-CONTRACT>
<CLASS-CONTRACT>
<CLASS-CONTRACT-ID>C0000105307
<CLASS-CONTRACT-NAME>Admiral Shares
<CLASS-CONTRACT-TICKER-SYMBOL>VMVAX
</CLASS-CONTRACT>
</SERIES>
</EXISTING-SERIES-AND-CLASSES-CONTRACTS>
</SERIES-AND-CLASSES-CONTRACTS-DATA>
</SEC-HEADER>
<DOCUMENT>
<TYPE>NSAR-A
<SEQUENCE>1
<FILENAME>answer06-30-16.fil
<DESCRIPTION>INDEX TRUST NSAR
<TEXT>
<PAGE>          PAGE 1
000 A0000000 06/30/2016
000 C0000000 00000036405
000 D0000000 N
000 E0000000 NF
000 F0000000 Y
000 G0000000 N
000 H0000000 N
000 I0000000 6.1
000 J0000000 A
001 A0000000 VANGUARD INDEX FUNDS
001 B0000000 811-2652
001 C0000000 6106691000
002 A0000000 100 VANGUARD BOULEVARD
002 B0000000 MALVERN
002 C0000000 PA
002 D0100000 19355
003 0000000 N
004 0000000 N
005 0000000 N
006 0000000 N
007 A0000000 Y
007 B0000000 12
007 C010100 1

```

007 C020100 VANGUARD 500 INDEX FUND
007 C030100 N
007 C010200 2
007 C020200 VANGUARD EXTENDED MARKET INDEX FUND
007 C030200 N
007 C010300 3
007 C020300 VANGUARD TOTAL STOCK MARKET INDEX FUND
007 C030300 N
007 C010400 4
007 C020400 VANGUARD VALUE INDEX FUND
007 C030400 N
007 C010500 5
007 C020500 VANGUARD GROWTH INDEX FUND
007 C030500 N
007 C010600 6
007 C020600 VANGUARD SMALL-CAP INDEX FUND
007 C030600 N
007 C010700 7
007 C020700 VANGUARD MID-CAP INDEX FUND
007 C030700 N
007 C010800 8
007 C020800 VANGUARD SMALL-CAP VALUE INDEX FUND
007 C030800 N
007 C010900 9
007 C020900 VANGUARD SMALL-CAP GROWTH INDEX FUND
007 C030900 N
007 C011000 10
007 C021000 VANGUARD LARGE-CAP INDEX FUND
<PAGE> PAGE 2
007 C031000 N
007 C011100 11
007 C021100 VANGUARD MID-CAP GROWTH INDEX FUND
007 C031100 N
007 C011200 12
007 C021200 VANGUARD MID-CAP VALUE INDEX FUND
007 C031200 N
008 A00AA01 THE VANGUARD GROUP, INC.
008 B00AA01 A
008 C00AA01 801-11953
008 D01AA01 MALVERN
008 D02AA01 PA
008 D03AA01 19355
010 A00AA01 THE VANGUARD GROUP, INC.
010 B00AA01 801-11953
010 C01AA01 MALVERN
010 C02AA01 PA
010 C03AA01 19355
011 A00AA01 VANGUARD MARKETING CORP.
011 B00AA01 8-21570
011 C01AA01 MALVERN
011 C02AA01 PA
011 C03AA01 19355
012 A00AA01 THE VANGUARD GROUP, INC.
012 B00AA01 84-772
012 C01AA01 MALVERN
012 C02AA01 PA
012 C03AA01 19355
013 A00AA01 PRICEWATERHOUSECOOPERS LLP
013 B01AA01 PHILADELPHIA
013 B02AA01 PA
013 B03AA01 19103
014 A00AA01 VANGUARD MARKETING CORP.
014 B00AA01 8-21570
015 A000101 BROWN BROTHERS HARRIMAN & CO.
015 B000101 C
015 C010101 BOSTON
015 C020101 MA
015 C030101 02109
015 E010101 X
015 A000201 BROWN BROTHERS HARRIMAN & CO.
015 B000201 C
015 C010201 BOSTON
015 C020201 MA
015 C030201 02109
015 E010201 X
015 A000301 JP MORGAN CHASE BANK
015 B000301 C
015 C010301 NEW YORK
015 C020301 NY
015 C030301 10017
<PAGE> PAGE 3

015 E010301 X
 015 A000401 BROWN BROTHERS HARRIMAN & CO.
 015 B000401 C
 015 C010401 BOSTON
 015 C020401 MA
 015 C030401 02109
 015 E010401 X
 015 A000501 JP MORGAN CHASE BANK
 015 B000501 C
 015 C010501 NEW YORK
 015 C020501 NY
 015 C030501 10017
 015 E010501 X
 015 A000601 JP MORGAN CHASE BANK
 015 B000601 C
 015 C010601 NEW YORK
 015 C020601 NY
 015 C030601 10017
 015 E010601 X
 015 A000701 BROWN BROTHERS HARRIMAN & CO.
 015 B000701 C
 015 C010701 BOSTON
 015 C020701 MA
 015 C030701 02109
 015 E010701 X
 015 A000801 BROWN BROTHERS HARRIMAN & CO.
 015 B000801 C
 015 C010801 BOSTON
 015 C020801 MA
 015 C030801 02109
 015 E010801 X
 015 A000901 BROWN BROTHERS HARRIMAN & CO.
 015 B000901 C
 015 C010901 BOSTON
 015 C020901 MA
 015 C030901 02109
 015 E010901 X
 015 A001001 BROWN BROTHERS HARRIMAN & CO.
 015 B001001 C
 015 C011001 BOSTON
 015 C021001 MA
 015 C031001 02109
 015 E011001 X
 015 A001101 JP MORGAN CHASE BANK
 015 B001101 C
 015 C011101 NEW YORK
 015 C021101 NY
 015 C031101 10017
 015 E011101 X
 015 A001201 JP MORGAN CHASE BANK
 015 B001201 C
 <PAGE> PAGE 4
 015 C011201 NEW YORK
 015 C021201 NY
 015 C031201 10017
 015 E011201 X
 018 00AA00 Y
 019 A00AA00 Y
 019 B00AA00 198
 019 C00AA00 VANGUARDGR
 020 A000001 GOLDMAN, SACHS & CO.
 020 B000001 13-5108880
 020 C000001 1741
 020 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
 020 B000002 13-5674085
 020 C000002 1369
 020 A000003 MORGAN STANLEY
 020 B000003 13-2655998
 020 C000003 950
 020 A000004 National Financial Services LLC
 020 B000004 04-2785576
 020 C000004 825
 020 A000005 J.P. MORGAN SECURITIES INC.
 020 B000005 13-3224016
 020 C000005 812
 020 A000006 CREDIT SUISSE SECURITIES (USA) LLC
 020 B000006 13-5659485
 020 C000006 416
 020 A000007 Instinet LLC
 020 B000007 13-2625132
 020 C000007 373

020 A0000008 CITIGROUP GLOBAL MARKETS, INC.
 020 B0000008 13-2919773
 020 C0000008 341
 020 A0000009 UBS SECURITIES LLC
 020 B0000009 13-3873456
 020 C0000009 309
 020 A0000010 KNIGHT CAPITAL MARKETS LLC
 020 B0000010 52-2105134
 020 C0000010 250
 021 0000000 8879
 022 A0000001 VANGUARD MARKET LIQUIDITY FUND
 022 B0000001 20-0961056
 022 C0000001 34418189
 022 D0000001 34884151
 022 A0000002 VANGUARD MID-CAP INDEX FUND
 022 B0000002 23-2952932
 022 C0000002 1100960
 022 D0000002 384511
 022 A0000003 VANGUARD SMALL-CAP INDEX FUND
 022 B0000003 52-0794097
 022 C0000003 379061
 022 D0000003 894240
 <PAGE> PAGE 5
 022 A0000004 VANGUARD GROWTH INDEX FUND
 022 B0000004 23-2695174
 022 C0000004 738753
 022 D0000004 358726
 022 A0000005 VANGUARD SMALL-CAP VALUE INDEX FUND
 022 B0000005 23-2953110
 022 C0000005 206091
 022 D0000005 865625
 022 A0000006 Time Warner Cable
 022 C0000006 0
 022 D0000006 1066486
 022 A0000007 Precision Castparts Corp.
 022 C0000007 0
 022 D0000007 981274
 022 A0000008 Vanguard Dividend Appreciation
 022 C0000008 468824
 022 D0000008 492530
 022 A0000009 VANGUARD VALUE INDEX FUND
 022 B0000009 23-2695173
 022 C0000009 434514
 022 D0000009 471692
 022 A0000010 Vanguard 500 Index Fund
 022 B0000010 23-1999755
 022 C0000010 179469
 022 D0000010 596076
 023 C0000000 45053824
 023 D0000000 53946034
 024 000100 Y
 024 000200 N
 024 000300 Y
 024 000400 Y
 024 000500 N
 024 000600 N
 024 000700 N
 024 000800 N
 024 000900 N
 024 001000 Y
 024 001100 N
 024 001200 N
 025 A000101 J.P. MORGAN SECURITIES INC.
 025 B000101 13-3224016
 025 C000101 E
 025 D000101 2980801
 025 A000102 CITIGROUP GLOBAL MARKETS, INC.
 025 B000102 13-2919773
 025 C000102 E
 025 D000102 1631692
 025 A000103 GOLDMAN, SACHS & CO.
 025 B000103 13-5108880
 025 C000103 E
 025 D000103 753162
 <PAGE> PAGE 6
 025 A000104 MORGAN STANLEY
 025 B000104 13-2655998
 025 C000104 E
 025 D000104 514980
 025 D000201 0
 025 A000301 J.P. MORGAN SECURITIES INC.

025 B000301 13-3224016
 025 C000301 E
 025 D000301 4540170
 025 A000302 CITIGROUP GLOBAL MARKETS, INC.
 025 B000302 13-2919773
 025 C000302 E
 025 D000302 2485219
 025 A000303 Bank of America
 025 B000303 56-2058405
 025 C000303 E
 025 D000303 2724077
 025 A000304 MORGAN STANLEY
 025 B000304 13-2655998
 025 C000304 E
 025 D000304 755160
 025 A000305 GOLDMAN, SACHS & CO.
 025 B000305 13-5108880
 025 C000305 E
 025 D000305 2724077
 025 A000401 GOLDMAN, SACHS & CO.
 025 B000401 13-5108880
 025 C000401 E
 025 D000401 236280
 025 A000402 CITIGROUP GLOBAL MARKETS, INC.
 025 B000402 13-2919773
 025 C000402 E
 025 D000402 529201
 025 A000403 MORGAN STANLEY
 025 B000403 13-2655998
 025 C000403 E
 025 D000403 160544
 025 A000404 J.P. MORGAN SECURITIES INC.
 025 B000404 13-3224016
 025 C000404 E
 025 D000404 966532
 025 A000405 Bank of America
 025 B000405 56-2058405
 025 C000405 E
 025 D000405 579806
 025 D000601 0
 025 D000701 0
 025 D000801 0
 025 D000901 0
 025 A001001 J.P. MORGAN SECURITIES INC.
 025 B001001 13-3224016
 <PAGE> PAGE 7
 025 C001001 E
 025 D001001 150668
 025 A001002 MORGAN STANLEY
 025 B001002 13-2655998
 025 C001002 E
 025 D001002 25028
 025 A001003 GOLDMAN, SACHS & CO.
 025 B001003 13-5108880
 025 C001003 E
 025 D001003 36840
 025 A001004 CITIGROUP GLOBAL MARKETS INC.
 025 B001004 13-2919773
 025 C001004 E
 025 D001004 82498
 025 A001005 Bank of America
 025 B001005 56-2058405
 025 C001005 E
 025 D001005 90383
 025 D001101 0
 026 A000000 N
 026 B000000 Y
 026 C000000 N
 026 D000000 Y
 026 E000000 N
 026 F000000 N
 026 G010000 N
 026 G020000 N
 026 H000000 N
 027 000000 Y
 028 A010100 6353071
 028 A020100 0
 028 A030100 0
 028 A040100 3426103
 028 B010100 3575847
 028 B020100 0

028	B030100	0
028	B040100	2712715
028	C010100	4278134
028	C020100	868915
028	C030100	0
028	C040100	2814952
028	D010100	3812140
028	D020100	0
028	D030100	0
028	D040100	2910991
028	E010100	3741054
028	E020100	0
028	E030100	0
028	E040100	2830152
028	F010100	8255496
028	F020100	829531
<PAGE>		PAGE 8
028	F030100	0
028	F040100	3401494
028	G010100	30015742
028	G020100	1698446
028	G030100	0
028	G040100	18096407
028	H000100	0
028	A010200	1266169
028	A020200	0
028	A030200	0
028	A040200	1279299
028	B010200	507381
028	B020200	0
028	B030200	0
028	B040200	424185
028	C010200	1916336
028	C020200	134715
028	C030200	0
028	C040200	1339720
028	D010200	1352113
028	D020200	0
028	D030200	0
028	D040200	1270752
028	E010200	1134175
028	E020200	0
028	E030200	0
028	E040200	1139643
028	F010200	2043132
028	F020200	98272
028	F030200	0
028	F040200	2224466
028	G010200	8219306
028	G020200	232987
028	G030200	0
028	G040200	7678065
028	H000200	0
028	A010300	12104632
028	A020300	0
028	A030300	0
028	A040300	4171965
028	B010300	7091638
028	B020300	0
028	B030300	0
028	B040300	3268033
028	C010300	6042628
028	C020300	1512463
028	C030300	0
028	C040300	4890345
028	D010300	6645858
028	D020300	0
028	D030300	0
<PAGE>		PAGE 9
028	D040300	3900843
028	E010300	7111879
028	E020300	0
028	E030300	0
028	E040300	3953639
028	F010300	9542266
028	F020300	1510828
028	F030300	0
028	F040300	5413009
028	G010300	48538901
028	G020300	3023291
028	G030300	0

028	G040300	25597834
028	H000300	0
028	A010400	905171
028	A020400	0
028	A030400	0
028	A040400	691017
028	B010400	1001039
028	B020400	0
028	B030400	0
028	B040400	259538
028	C010400	1361090
028	C020400	113224
028	C030400	0
028	C040400	1246343
028	D010400	590131
028	D020400	1
028	D030400	0
028	D040400	171793
028	E010400	1332458
028	E020400	0
028	E030400	0
028	E040400	451432
028	F010400	1417007
028	F020400	103344
028	F030400	0
028	F040400	1086155
028	G010400	6606896
028	G020400	216569
028	G030400	0
028	G040400	3906278
028	H000400	0
028	A010500	834038
028	A020500	0
028	A030500	0
028	A040500	832171
028	B010500	652809
028	B020500	0
028	B030500	0
028	B040500	559393
<PAGE>		PAGE 10
028	C010500	699102
028	C020500	79771
028	C030500	0
028	C040500	707006
028	D010500	496848
028	D020500	0
028	D030500	0
028	D040500	555369
028	E010500	501999
028	E020500	0
028	E030500	0
028	E040500	786895
028	F010500	1147960
028	F020500	80200
028	F030500	0
028	F040500	1246058
028	G010500	4332756
028	G020500	159971
028	G030500	0
028	G040500	4686892
028	H000500	0
028	A010600	954629
028	A020600	0
028	A030600	0
028	A040600	864872
028	B010600	765649
028	B020600	0
028	B030600	0
028	B040600	533714
028	C010600	1236582
028	C020600	109378
028	C030600	0
028	C040600	860807
028	D010600	888777
028	D020600	0
028	D030600	0
028	D040600	632256
028	E010600	949088
028	E020600	0
028	E030600	0
028	E040600	550195

028	F010600	1504267
028	F020600	110029
028	F030600	0
028	F040600	1189864
028	G010600	6298992
028	G020600	219407
028	G030600	0
028	G040600	4631708
028	H000600	0
028	A010700	1146065
<PAGE> PAGE 11		
028	A020700	0
028	A030700	0
028	A040700	932501
028	B010700	1146982
028	B020700	0
028	B030700	0
028	B040700	1024731
028	C010700	1596508
028	C020700	114936
028	C030700	0
028	C040700	1097137
028	D010700	958331
028	D020700	0
028	D030700	0
028	D040700	1062809
028	E010700	1164394
028	E020700	0
028	E030700	0
028	E040700	1003709
028	F010700	2299458
028	F020700	190222
028	F030700	0
028	F040700	2180735
028	G010700	8311738
028	G020700	305158
028	G030700	0
028	G040700	7301622
028	H000700	0
028	A010800	369486
028	A020800	0
028	A030800	0
028	A040800	239753
028	B010800	363245
028	B020800	0
028	B030800	0
028	B040800	145635
028	C010800	686181
028	C020800	36799
028	C030800	0
028	C040800	531155
028	D010800	413241
028	D020800	0
028	D030800	0
028	D040800	197270
028	E010800	511283
028	E020800	0
028	E030800	0
028	E040800	173998
028	F010800	1227161
028	F020800	32408
028	F030800	0
<PAGE> PAGE 12		
028	F040800	600119
028	G010800	3570597
028	G020800	69207
028	G030800	0
028	G040800	1887930
028	H000800	0
028	A010900	260941
028	A020900	0
028	A030900	0
028	A040900	355107
028	B010900	184071
028	B020900	0
028	B030900	0
028	B040900	248599
028	C010900	276220
028	C020900	12029
028	C030900	0
028	C040900	285508

028	D010900	208260
028	D020900	0
028	D030900	0
028	D040900	294551
028	E010900	331597
028	E020900	0
028	E030900	0
028	E040900	245530
028	F010900	406618
028	F020900	28581
028	F030900	0
028	F040900	478632
028	G010900	1667707
028	G020900	40610
028	G030900	0
028	G040900	1907927
028	H000900	0
028	A011000	252219
028	A021000	0
028	A031000	0
028	A041000	198630
028	B011000	166629
028	B021000	0
028	B031000	0
028	B041000	120718
028	C011000	142132
028	C021000	18944
028	C031000	0
028	C041000	112265
028	D011000	83881
028	D021000	0
028	D031000	0
028	D041000	82857
<PAGE> PAGE 13		
028	E011000	727879
028	E021000	0
028	E031000	0
028	E041000	72299
028	F011000	326378
028	F021000	17980
028	F031000	0
028	F041000	119075
028	G011000	1699118
028	G021000	36924
028	G031000	0
028	G041000	705844
028	H001000	0
028	A011100	171313
028	A021100	0
028	A031100	0
028	A041100	202450
028	B011100	175224
028	B021100	0
028	B031100	0
028	B041100	113243
028	C011100	124420
028	C021100	5777
028	C031100	0
028	C041100	110600
028	D011100	82816
028	D021100	0
028	D031100	0
028	D041100	131810
028	E011100	163358
028	E021100	0
028	E031100	0
028	E041100	180543
028	F011100	177388
028	F021100	5363
028	F031100	0
028	F041100	191056
028	G011100	894519
028	G021100	11140
028	G031100	0
028	G041100	929702
028	H001100	0
028	A011200	234729
028	A021200	0
028	A031200	0
028	A041200	136863
028	B011200	195322

028	B021200	0
028	B031200	0
028	B041200	105773
028	C011200	624029
<PAGE>		PAGE 14
028	C021200	14994
028	C031200	0
028	C041200	201323
028	D011200	405056
028	D021200	0
028	D031200	0
028	D041200	241954
028	E011200	380127
028	E021200	0
028	E031200	0
028	E041200	119176
028	F011200	693386
028	F021200	24412
028	F031200	0
028	F041200	460350
028	G011200	2532649
028	G021200	39406
028	G031200	0
028	G041200	1265439
028	H001200	0
029	00AA00	N
030	A00AA00	0
030	B00AA00	0.00
030	C00AA00	0.00
031	A00AA00	0
031	B00AA00	0
032	00AA00	0
033	00AA00	0
034	00AA00	N
035	00AA00	0
036	B00AA00	0
037	000100	N
037	000200	N
037	000300	N
037	000400	N
037	000500	N
037	000600	N
037	000700	N
037	000800	N
037	000900	N
037	001000	N
037	001100	N
037	001200	N
038	000100	0
038	000200	0
038	000300	0
038	000400	0
038	000500	0
038	000600	0
038	000700	0
038	000800	0
<PAGE>		PAGE 15
038	000900	0
038	001000	0
038	001100	0
038	001200	0
039	000100	Y
039	000200	Y
039	000300	Y
039	000400	Y
039	000500	Y
039	000600	Y
039	000700	Y
039	000800	Y
039	000900	Y
039	001000	Y
039	001100	Y
039	001200	Y
040	000100	N
040	000200	N
040	000300	N
040	000400	N
040	000500	N
040	000600	N
040	000700	N
040	000800	N

```

040 000900 N
040 001000 N
040 001100 N
040 001200 N
042 A00AA00 0
042 B00AA00 0
042 C00AA00 0
042 D00AA00 0
042 E00AA00 0
042 F00AA00 0
042 G00AA00 0
042 H00AA00 0
043 00AA00 0
044 00AA00 0
045 00AA00 N
048 00AA00 0.000
048 A01AA00 0
048 A02AA00 0.000
048 B01AA00 0
048 B02AA00 0.000
048 C01AA00 0
048 C02AA00 0.000
048 D01AA00 0
048 D02AA00 0.000
048 E01AA00 0
048 E02AA00 0.000
048 F01AA00 0
<PAGE> PAGE 16
048 F02AA00 0.000
048 G01AA00 0
048 G02AA00 0.000
048 H01AA00 0
048 H02AA00 0.000
048 I01AA00 0
048 I02AA00 0.000
048 J01AA00 0
048 J02AA00 0.000
048 K01AA00 0
048 K02AA00 0.000
055 A000100 N
055 B000100 N
055 A000200 N
055 B000200 N
055 A000300 N
055 B000300 N
055 A000400 N
055 B000400 N
055 A000500 N
055 B000500 N
055 A000600 N
055 B000600 N
055 A000700 N
055 B000700 N
055 A000800 N
055 B000800 N
055 A000900 N
055 B000900 N
055 A001000 N
055 B001000 N
055 A001100 N
055 B001100 N
055 A001200 N
055 B001200 N
056 000100 Y
056 000200 Y
056 000300 Y
056 000400 Y
056 000500 Y
056 000600 Y
056 000700 Y
056 000800 Y
056 000900 Y
056 001000 Y
056 001100 Y
056 001200 Y
057 000100 N
057 000200 N
057 000300 N
057 000400 N
<PAGE> PAGE 17
057 000500 N

```

057	000600	N
057	000700	N
057	000800	N
057	000900	N
057	001000	N
057	001100	N
057	001200	N
058	A000100	N
058	A000200	N
058	A000300	N
058	A000400	N
058	A000500	N
058	A000600	N
058	A000700	N
058	A000800	N
058	A000900	N
058	A001000	N
058	A001100	N
058	A001200	N
059	000100	Y
059	000200	Y
059	000300	Y
059	000400	Y
059	000500	Y
059	000600	Y
059	000700	Y
059	000800	Y
059	000900	Y
059	001000	Y
059	001100	Y
059	001200	Y
060	A000100	Y
060	B000100	Y
060	A000200	Y
060	B000200	Y
060	A000300	Y
060	B000300	Y
060	A000400	Y
060	B000400	Y
060	A000500	Y
060	B000500	Y
060	A000600	Y
060	B000600	Y
060	A000700	Y
060	B000700	Y
060	A000800	Y
060	B000800	Y
060	A000900	Y
060	B000900	Y
060	A001000	Y
<PAGE>	PAGE	18
060	B001000	Y
060	A001100	Y
060	B001100	Y
060	A001200	Y
060	B001200	Y
061	000100	0
061	000200	0
061	000300	0
061	000400	0
061	000500	0
061	000600	0
061	000700	0
061	000800	0
061	000900	0
061	001000	0
061	001100	0
061	001200	0
062	A00AA00	N
062	B00AA00	0.0
062	C00AA00	0.0
062	D00AA00	0.0
062	E00AA00	0.0
062	F00AA00	0.0
062	G00AA00	0.0
062	H00AA00	0.0
062	I00AA00	0.0
062	J00AA00	0.0
062	K00AA00	0.0
062	L00AA00	0.0
062	M00AA00	0.0

062 N00AA00 0.0
062 000AA00 0.0
062 P00AA00 0.0
062 Q00AA00 0.0
062 R00AA00 0.0
063 A00AA00 0
063 B00AA00 0.0
066 A000100 Y
066 B000100 N
066 C000100 N
066 D000100 N
066 E000100 Y
066 F000100 N
066 G000100 N
066 A000200 Y
066 B000200 N
066 C000200 N
066 D000200 Y
066 E000200 N
066 F000200 N
066 G000200 N
<PAGE> PAGE 19
066 A000300 Y
066 B000300 N
066 C000300 N
066 D000300 N
066 E000300 Y
066 F000300 N
066 G000300 N
066 A000400 Y
066 B000400 N
066 C000400 N
066 D000400 N
066 E000400 Y
066 F000400 N
066 G000400 N
066 A000500 Y
066 B000500 N
066 C000500 N
066 D000500 Y
066 E000500 N
066 F000500 N
066 G000500 N
066 A000600 Y
066 B000600 N
066 C000600 Y
066 D000600 N
066 E000600 N
066 F000600 N
066 G000600 N
066 A000700 Y
066 B000700 N
066 C000700 N
066 D000700 Y
066 E000700 N
066 F000700 N
066 G000700 N
066 A000800 Y
066 B000800 N
066 C000800 Y
066 D000800 N
066 E000800 N
066 F000800 N
066 G000800 N
066 A000900 Y
066 B000900 N
066 C000900 Y
066 D000900 N
066 E000900 N
066 F000900 N
066 G000900 N
066 A001000 Y
066 B001000 N
<PAGE> PAGE 20
066 C001000 N
066 D001000 N
066 E001000 Y
066 F001000 N
066 G001000 N
066 A001100 Y
066 B001100 N

066 C001100 N
066 D001100 Y
066 E001100 N
066 F001100 N
066 G001100 N
066 A001200 Y
066 B001200 N
066 C001200 N
066 D001200 Y
066 E001200 N
066 F001200 N
066 G001200 N
067 000100 N
067 000200 N
067 000300 N
067 000400 N
067 000500 N
067 000600 N
067 000700 N
067 000800 N
067 000900 N
067 001000 N
067 001100 N
067 001200 N
068 A000100 N
068 B000100 N
068 A000200 N
068 B000200 N
068 A000300 N
068 B000300 N
068 A000400 N
068 B000400 N
068 A000500 N
068 B000500 N
068 A000600 N
068 B000600 N
068 A000700 N
068 B000700 N
068 A000800 N
068 B000800 N
068 A000900 N
068 B000900 N
068 A001000 N
068 B001000 N
<PAGE> PAGE 21
068 A001100 N
068 B001100 N
068 A001200 N
068 B001200 N
069 000100 Y
069 000200 Y
069 000300 Y
069 000400 Y
069 000500 Y
069 000600 Y
069 000700 Y
069 000800 Y
069 000900 Y
069 001000 Y
069 001100 Y
069 001200 Y
070 A010100 Y
070 A020100 N
070 B010100 Y
070 B020100 N
070 C010100 Y
070 C020100 N
070 D010100 Y
070 D020100 N
070 E010100 Y
070 E020100 N
070 F010100 Y
070 F020100 Y
070 G010100 Y
070 G020100 N
070 H010100 Y
070 H020100 N
070 I010100 Y
070 I020100 N
070 J010100 Y
070 J020100 N

070 K010100 Y
070 K020100 Y
070 L010100 Y
070 L020100 N
070 M010100 Y
070 M020100 N
070 N010100 Y
070 N020100 Y
070 O010100 Y
070 O020100 N
070 P010100 Y
070 P020100 Y
070 Q010100 Y
070 Q020100 N
070 R010100 Y
<PAGE> PAGE 22

070 R020100 N
070 A010200 Y
070 A020200 N
070 B010200 Y
070 B020200 N
070 C010200 Y
070 C020200 N
070 D010200 Y
070 D020200 N
070 E010200 Y
070 E020200 N
070 F010200 Y
070 F020200 Y
070 G010200 Y
070 G020200 N
070 H010200 Y
070 H020200 N
070 I010200 Y
070 I020200 N
070 J010200 Y
070 J020200 N
070 K010200 Y
070 K020200 Y
070 L010200 Y
070 L020200 N
070 M010200 Y
070 M020200 N
070 N010200 Y
070 N020200 Y
070 O010200 Y
070 O020200 N
070 P010200 Y
070 P020200 Y
070 Q010200 Y
070 Q020200 N
070 R010200 Y
070 R020200 N
070 A010300 Y
070 A020300 N
070 B010300 Y
070 B020300 N
070 C010300 Y
070 C020300 N
070 D010300 Y
070 D020300 N
070 E010300 Y
070 E020300 N
070 F010300 Y
070 F020300 Y
070 G010300 Y
070 G020300 N
<PAGE> PAGE 23

070 H010300 Y
070 H020300 N
070 I010300 Y
070 I020300 N
070 J010300 Y
070 J020300 N
070 K010300 Y
070 K020300 Y
070 L010300 Y
070 L020300 N
070 M010300 Y
070 M020300 N
070 N010300 Y

070 N020300 Y
070 0010300 Y
070 0020300 N
070 P010300 Y
070 P020300 Y
070 Q010300 Y
070 Q020300 N
070 R010300 Y
070 R020300 N
070 A010400 Y
070 A020400 N
070 B010400 Y
070 B020400 N
070 C010400 Y
070 C020400 N
070 D010400 Y
070 D020400 N
070 E010400 Y
070 E020400 N
070 F010400 Y
070 F020400 Y
070 G010400 Y
070 G020400 N
070 H010400 Y
070 H020400 N
070 I010400 Y
070 I020400 N
070 J010400 Y
070 J020400 N
070 K010400 Y
070 K020400 Y
070 L010400 Y
070 L020400 N
070 M010400 Y
070 M020400 N
070 N010400 Y
070 N020400 Y
070 0010400 Y
<PAGE> PAGE 24
070 0020400 N
070 P010400 Y
070 P020400 Y
070 Q010400 Y
070 Q020400 N
070 R010400 Y
070 R020400 N
070 A010500 Y
070 A020500 N
070 B010500 Y
070 B020500 N
070 C010500 Y
070 C020500 N
070 D010500 Y
070 D020500 N
070 E010500 Y
070 E020500 N
070 F010500 Y
070 F020500 Y
070 G010500 Y
070 G020500 N
070 H010500 Y
070 H020500 N
070 I010500 Y
070 I020500 N
070 J010500 Y
070 J020500 N
070 K010500 Y
070 K020500 Y
070 L010500 Y
070 L020500 N
070 M010500 Y
070 M020500 N
070 N010500 Y
070 N020500 Y
070 0010500 Y
070 0020500 N
070 P010500 Y
070 P020500 Y
070 Q010500 Y
070 Q020500 N
070 R010500 Y

070 R020500 N
070 A010600 Y
070 A020600 N
070 B010600 Y
070 B020600 N
070 C010600 Y
070 C020600 N
070 D010600 Y
070 D020600 N
<PAGE> PAGE 25

070 E010600 Y
070 E020600 N
070 F010600 Y
070 F020600 Y
070 G010600 Y
070 G020600 N
070 H010600 Y
070 H020600 N
070 I010600 Y
070 I020600 N
070 J010600 Y
070 J020600 N
070 K010600 Y
070 K020600 Y
070 L010600 Y
070 L020600 N
070 M010600 Y
070 M020600 N
070 N010600 Y
070 N020600 Y
070 O010600 Y
070 O020600 N
070 P010600 Y
070 P020600 Y
070 Q010600 Y
070 Q020600 N
070 R010600 Y
070 R020600 N
070 A010700 Y
070 A020700 N
070 B010700 Y
070 B020700 N
070 C010700 Y
070 C020700 N
070 D010700 Y
070 D020700 N
070 E010700 Y
070 E020700 N
070 F010700 Y
070 F020700 Y
070 G010700 Y
070 G020700 N
070 H010700 Y
070 H020700 N
070 I010700 Y
070 I020700 N
070 J010700 Y
070 J020700 N
070 K010700 Y
070 K020700 Y
070 L010700 Y

<PAGE> PAGE 26
070 L020700 N
070 M010700 Y
070 M020700 N
070 N010700 Y
070 N020700 Y
070 O010700 Y
070 O020700 N
070 P010700 Y
070 P020700 Y
070 Q010700 Y
070 Q020700 N
070 R010700 Y
070 R020700 N
070 A010800 Y
070 A020800 N
070 B010800 Y
070 B020800 N
070 C010800 Y
070 C020800 N

070 D010800 Y
070 D020800 N
070 E010800 Y
070 E020800 N
070 F010800 Y
070 F020800 Y
070 G010800 Y
070 G020800 N
070 H010800 Y
070 H020800 N
070 I010800 Y
070 I020800 N
070 J010800 Y
070 J020800 N
070 K010800 Y
070 K020800 Y
070 L010800 Y
070 L020800 N
070 M010800 Y
070 M020800 N
070 N010800 Y
070 N020800 Y
070 O010800 Y
070 O020800 N
070 P010800 Y
070 P020800 Y
070 Q010800 Y
070 Q020800 N
070 R010800 Y
070 R020800 N
070 A010900 Y
070 A020900 N
<PAGE> PAGE 27
070 B010900 Y
070 B020900 N
070 C010900 Y
070 C020900 N
070 D010900 Y
070 D020900 N
070 E010900 Y
070 E020900 N
070 F010900 Y
070 F020900 Y
070 G010900 Y
070 G020900 N
070 H010900 Y
070 H020900 N
070 I010900 Y
070 I020900 N
070 J010900 Y
070 J020900 N
070 K010900 Y
070 K020900 Y
070 L010900 Y
070 L020900 N
070 M010900 Y
070 M020900 N
070 N010900 Y
070 N020900 Y
070 O010900 Y
070 O020900 N
070 P010900 Y
070 P020900 Y
070 Q010900 Y
070 Q020900 N
070 R010900 Y
070 R020900 N
070 A011000 Y
070 A021000 N
070 B011000 Y
070 B021000 N
070 C011000 Y
070 C021000 N
070 D011000 Y
070 D021000 N
070 E011000 Y
070 E021000 N
070 F011000 Y
070 F021000 Y
070 G011000 Y
070 G021000 N

070 H011000 Y
070 H021000 N
070 I011000 Y
<PAGE> PAGE 28
070 I021000 N
070 J011000 Y
070 J021000 N
070 K011000 Y
070 K021000 Y
070 L011000 Y
070 L021000 N
070 M011000 Y
070 M021000 N
070 N011000 Y
070 N021000 Y
070 O011000 Y
070 O021000 N
070 P011000 Y
070 P021000 Y
070 Q011000 Y
070 Q021000 N
070 R011000 Y
070 R021000 N
070 A011100 Y
070 A021100 N
070 B011100 Y
070 B021100 N
070 C011100 Y
070 C021100 N
070 D011100 Y
070 D021100 N
070 E011100 Y
070 E021100 N
070 F011100 Y
070 F021100 Y
070 G011100 Y
070 G021100 N
070 H011100 Y
070 H021100 N
070 I011100 Y
070 I021100 N
070 J011100 Y
070 J021100 N
070 K011100 Y
070 K021100 Y
070 L011100 Y
070 L021100 N
070 M011100 Y
070 M021100 N
070 N011100 Y
070 N021100 Y
070 O011100 Y
070 O021100 N
070 P011100 Y
070 P021100 Y
<PAGE> PAGE 29
070 Q011100 Y
070 Q021100 N
070 R011100 Y
070 R021100 N
070 A011200 Y
070 A021200 N
070 B011200 Y
070 B021200 N
070 C011200 Y
070 C021200 N
070 D011200 Y
070 D021200 N
070 E011200 Y
070 E021200 N
070 F011200 Y
070 F021200 Y
070 G011200 Y
070 G021200 N
070 H011200 Y
070 H021200 N
070 I011200 Y
070 I021200 N
070 J011200 Y
070 J021200 N
070 K011200 Y

070	K021200	Y	
070	L011200	Y	
070	L021200	N	
070	M011200	Y	
070	M021200	N	
070	N011200	Y	
070	N021200	Y	
070	O011200	Y	
070	O021200	N	
070	P011200	Y	
070	P021200	Y	
070	Q011200	Y	
070	Q021200	N	
070	R011200	Y	
070	R021200	N	
071	A000100		24680368
071	B000100		10855474
071	C000100		223955011
071	D000100		5
071	A000200		6656284
071	B000200		5842341
071	C000200		42152476
071	D000200		14
071	A000300		38671577
071	B000300		11881516
071	C000300		410968592
<PAGE>		PAGE	30
071	D000300		3
071	A000400		6679195
071	B000400		3713247
071	C000400		39115241
071	D000400		9
071	A000500		5357784
071	B000500		5524184
071	C000500		49097659
071	D000500		11
071	A000600		7562065
071	B000600		5107445
071	C000600		54411037
071	D000600		9
071	A000700		9992973
071	B000700		8328856
071	C000700		65823721
071	D000700		13
071	A000800		4184342
071	B000800		2168556
071	C000800		17377392
071	D000800		12
071	A000900		2309556
071	B000900		2466437
071	C000900		14595754
071	D000900		16
071	A001000		1601025
071	B001000		537924
071	C001000		11410305
071	D001000		5
071	A001100		1178941
071	B001100		1187637
071	C001100		7060329
071	D001100		17
071	A001200		3140023
071	B001200		1803185
071	C001200		9377286
071	D001200		19
072	A000100	6	
072	B000100		2289
072	C000100		2469811
072	D000100		0
072	E000100		3311
072	F000100		5327
072	G000100		17441
072	H000100		0
072	I000100		33733
072	J000100		846
072	K000100		0
072	L000100		702
072	M000100		71
072	N000100		0
<PAGE>		PAGE	31
072	O000100		0
072	P000100		0

072	Q000100	0
072	R000100	0
072	S000100	0
072	T000100	10473
072	U000100	0
072	V000100	0
072	W000100	0
072	X000100	68593
072	Y000100	0
072	Z000100	2406818
072	AA000100	4750943
072	BB000100	502647
072	CC010100	2363615
072	CC020100	0
072	DD010100	0
072	DD020100	0
072	EE000100	0
072	A000200	6
072	B000200	297
072	C000200	274112
072	D000200	0
072	E000200	29524
072	F000200	1733
072	G000200	2681
072	H000200	0
072	I000200	9210
072	J000200	578
072	K000200	0
072	L000200	440
072	M000200	14
072	N000200	0
072	O000200	0
072	P000200	0
072	Q000200	0
072	R000200	0
072	S000200	0
072	T000200	1177
072	U000200	0
072	V000200	0
072	W000200	0
072	X000200	15833
072	Y000200	0
072	Z000200	288100
072	AA000200	2234606
072	BB000200	666459
072	CC010200	0
072	CC020200	725279
072	DD010200	0
072	DD020200	0
<PAGE> PAGE 32		
072	EE000200	0
072	A000300	6
072	B000300	5576
072	C000300	4221204
072	D000300	0
072	E000300	58164
072	F000300	9048
072	G000300	46986
072	H000300	0
072	I000300	58905
072	J000300	1761
072	K000300	0
072	L000300	1673
072	M000300	124
072	N000300	0
072	O000300	0
072	P000300	0
072	Q000300	0
072	R000300	0
072	S000300	0
072	T000300	16595
072	U000300	0
072	V000300	0
072	W000300	0
072	X000300	135092
072	Y000300	0
072	Z000300	4149852
072	AA000300	4543305
072	BB000300	805700
072	CC010300	8250346
072	CC020300	0

072DD010300	0
072DD020300	0
072EE000300	0
072 A000400	6
072 B000400	77
072 C000400	551800
072 D000400	0
072 E000400	784
072 F000400	1682
072 G000400	6684
072 H000400	0
072 I000400	4653
072 J000400	226
072 K000400	0
072 L000400	356
072 M000400	12
072 N000400	0
072 O000400	0
072 P000400	0
072 Q000400	0
<PAGE>	PAGE 33
072 R000400	0
072 S000400	0
072 T000400	1353
072 U000400	0
072 V000400	0
072 W000400	0
072 X000400	14966
072 Y000400	0
072 Z000400	537695
072AA000400	890970
072BB000400	185573
072CC010400	996460
072CC020400	0
072DD010400	0
072DD020400	0
072EE000400	0
072 A000500	6
072 B000500	121
072 C000500	347658
072 D000500	0
072 E000500	2182
072 F000500	1862
072 G000500	7821
072 H000500	0
072 I000500	7521
072 J000500	218
072 K000500	0
072 L000500	448
072 M000500	15
072 N000500	0
072 O000500	0
072 P000500	0
072 Q000500	0
072 R000500	0
072 S000500	0
072 T000500	1753
072 U000500	0
072 V000500	0
072 W000500	0
072 X000500	19638
072 Y000500	0
072 Z000500	330323
072AA000500	1234030
072BB000500	436519
072CC010500	0
072CC020500	455035
072DD010500	0
072DD020500	0
072EE000500	0
072 A000600	6
072 B000600	673
<PAGE>	PAGE 34
072 C000600	373305
072 D000600	0
072 E000600	32533
072 F000600	1978
072 G000600	5710
072 H000600	0
072 I000600	9865
072 J000600	696

072	K000600	0
072	L000600	525
072	M000600	17
072	N000600	0
072	O000600	0
072	P000600	0
072	Q000600	0
072	R000600	0
072	S000600	0
072	T000600	2131
072	U000600	0
072	V000600	0
072	W000600	0
072	X000600	20922
072	Y000600	0
072	Z000600	385589
072	AA000600	1250721
072	BB000600	993364
072	CC010600	2156195
072	CC020600	0
072	DD010600	0
072	DD020600	0
072	EE000600	0
072	A000700	6
072	B000700	368
072	C000700	484197
072	D000700	0
072	E000700	6922
072	F000700	2198
072	G000700	8133
072	H000700	0
072	I000700	10810
072	J000700	281
072	K000700	0
072	L000700	623
072	M000700	20
072	N000700	0
072	O000700	0
072	P000700	0
072	Q000700	0
072	R000700	0
072	S000700	0
072	T000700	2475
<PAGE>		PAGE 35
072	U000700	0
072	V000700	0
072	W000700	0
072	X000700	24540
072	Y000700	0
072	Z000700	466947
072	AA000700	1574182
072	BB000700	1309432
072	CC010700	1616634
072	CC020700	0
072	DD010700	0
072	DD020700	0
072	EE000700	0
072	A000800	6
072	B000800	137
072	C000800	155355
072	D000800	0
072	E000800	6584
072	F000800	1251
072	G000800	1210
072	H000800	0
072	I000800	3885
072	J000800	281
072	K000800	0
072	L000800	228
072	M000800	6
072	N000800	0
072	O000800	0
072	P000800	0
072	Q000800	0
072	R000800	0
072	S000800	0
072	T000800	817
072	U000800	0
072	V000800	0
072	W000800	0
072	X000800	7678

072 Y000800	0
072 Z000800	154398
072AA000800	394592
072BB000800	334371
072CC010800	1067550
072CC020800	0
072DD010800	0
072DD020800	0
072EE000800	0
072 A000900	6
072 B000900	58
072 C000900	61927
072 D000900	0
072 E000900	12821
<PAGE>	PAGE 36
072 F000900	1178
072 G000900	1017
072 H000900	0
072 I000900	3286
072 J000900	178
072 K000900	0
072 L000900	194
072 M000900	5
072 N000900	0
072 O000900	0
072 P000900	0
072 Q000900	0
072 R000900	0
072 S000900	0
072 T000900	667
072 U000900	0
072 V000900	0
072 W000900	0
072 X000900	6525
072 Y000900	0
072 Z000900	68281
072AA000900	444539
072BB000900	473755
072CC010900	285294
072CC020900	0
072DD010900	0
072DD020900	0
072EE000900	0
072 A001000	6
072 B001000	49
072 C001000	123879
072 D001000	0
072 E001000	349
072 F001000	1051
072 G001000	1276
072 H001000	0
072 I001000	1439
072 J001000	142
072 K001000	0
072 L001000	64
072 M001000	3
072 N001000	0
072 O001000	0
072 P001000	0
072 Q001000	0
072 R001000	0
072 S001000	0
072 T001000	402
072 U001000	0
072 V001000	0
072 W001000	0
<PAGE>	PAGE 37
072 X001000	4377
072 Y001000	0
072 Z001000	119900
072AA001000	147420
072BB001000	82016
072CC011000	229552
072CC021000	0
072DD011000	0
072DD021000	0
072EE001000	0
072 A001100	6
072 B001100	46
072 C001100	28718
072 D001100	0

072	E001100	938
072	F001100	677
072	G001100	378
072	H001100	0
072	I001100	1455
072	J001100	27
072	K001100	0
072	L001100	123
072	M001100	2
072	N001100	0
072	O001100	0
072	P001100	0
072	Q001100	0
072	R001100	0
072	S001100	0
072	T001100	352
072	U001100	0
072	V001100	0
072	W001100	0
072	X001100	3014
072	Y001100	0
072	Z001100	26688
072	AA001100	162184
072	BB001100	140529
072	CC011100	134284
072	CC021100	0
072	DD011100	0
072	DD021100	0
072	EE001100	0
072	A001200	6
072	B001200	84
072	C001200	97885
072	D001200	0
072	E001200	676
072	F001200	922
072	G001200	816
072	H001200	0
<PAGE>	PAGE	38
072	I001200	1534
072	J001200	51
072	K001200	0
072	L001200	158
072	M001200	3
072	N001200	0
072	O001200	0
072	P001200	0
072	Q001200	0
072	R001200	0
072	S001200	0
072	T001200	465
072	U001200	0
072	V001200	0
072	W001200	0
072	X001200	3949
072	Y001200	0
072	Z001200	94696
072	AA001200	306997
072	BB001200	226614
072	CC011200	265028
072	CC021200	0
072	DD011200	0
072	DD021200	0
072	EE001200	0
073	A010100	0.0000
073	A020100	0.0000
073	B000100	0.0000
073	C000100	0.0000
073	A010200	0.0000
073	A020200	0.0000
073	B000200	0.0000
073	C000200	0.0000
073	A010300	0.0000
073	A020300	0.0000
073	B000300	0.0000
073	C000300	0.0000
073	A010400	0.0000
073	A020400	0.0000
073	B000400	0.0000
073	C000400	0.0000
073	A010500	0.0000
073	A020500	0.0000

073	B000500	0.0000
073	C000500	0.0000
073	A010600	0.0000
073	A020600	0.0000
073	B000600	0.0000
073	C000600	0.0000
073	A010700	0.0000
073	A020700	0.0000
<PAGE>		PAGE 39
073	B000700	0.0000
073	C000700	0.0000
073	A010800	0.0000
073	A020800	0.0000
073	B000800	0.0000
073	C000800	0.0000
073	A010900	0.0000
073	A020900	0.0000
073	B000900	0.0000
073	C000900	0.0000
073	A011000	0.0000
073	A021000	0.0000
073	B001000	0.0000
073	C001000	0.0000
073	A011100	0.0000
073	A021100	0.0000
073	B001100	0.0000
073	C001100	0.0000
073	A011200	0.0000
073	A021200	0.0000
073	B001200	0.0000
073	C001200	0.0000
074	A000100	19031
074	B000100	0
074	C000100	40887
074	D000100	0
074	E000100	0
074	F000100	9999999
074	G000100	0
074	H000100	0
074	I000100	1217644
074	J000100	567
074	K000100	0
074	L000100	427864
074	M000100	0
074	N000100	9999999
074	O000100	508967
074	P000100	138669
074	Q000100	0
074	R010100	0
074	R020100	0
074	R030100	0
074	R040100	390401
074	S000100	0
074	T000100	9999999
074	U010100	0
074	U020100	0
074	V010100	0.00
074	V020100	0.00
074	W000100	0.0000
074	X000100	2189875
<PAGE>		PAGE 40
074	Y000100	38987
074	A000200	5820
074	B000200	0
074	C000200	6996
074	D000200	0
074	E000200	0
074	F000200	44089418
074	G000200	0
074	H000200	0
074	I000200	804534
074	J000200	2649
074	K000200	0
074	L000200	304139
074	M000200	0
074	N000200	45213556
074	O000200	36435
074	P000200	25955
074	Q000200	0
074	R010200	0
074	R020200	0

074	R030200	0
074	R040200	914889
074	S000200	0
074	T000200	44236277
074	U010200	0
074	U020200	0
074	V010200	0.00
074	V020200	0.00
074	W000200	0.0000
074	X000200	515226
074	Y000200	6347
074	A000300	21350
074	B000300	0
074	C000300	107936
074	D000300	0
074	E000300	0
074	F000300	9999999
074	G000300	0
074	H000300	0
074	I000300	3861559
074	J000300	3979
074	K000300	0
074	L000300	2088727
074	M000300	0
074	N000300	9999999
074	O000300	1216721
074	P000300	193602
074	Q000300	0
074	R010300	0
074	R020300	0
074	R030300	0
<PAGE>		PAGE 41
074	R040300	3467949
074	S000300	0
074	T000300	9999999
074	U010300	0
074	U020300	0
074	V010300	0.00
074	V020300	0.00
074	W000300	0.0000
074	X000300	2122963
074	Y000300	105203
074	A000400	0
074	B000400	0
074	C000400	3899
074	D000400	0
074	E000400	0
074	F000400	42259957
074	G000400	0
074	H000400	0
074	I000400	80046
074	J000400	5031
074	K000400	0
074	L000400	68870
074	M000400	0
074	N000400	42417803
074	O000400	82023
074	P000400	20512
074	Q000400	0
074	R010400	0
074	R020400	0
074	R030400	0
074	R040400	28020
074	S000400	0
074	T000400	42287248
074	U010400	0
074	U020400	0
074	V010400	0.00
074	V020400	0.00
074	W000400	0.0000
074	X000400	675245
074	Y000400	2999
074	A000500	0
074	B000500	0
074	C000500	2498
074	D000500	0
074	E000500	0
074	F000500	50014120
074	G000500	0
074	H000500	0
074	I000500	177295

074	J000500	0
074	K000500	0
<PAGE>		PAGE 42
074	L000500	61504
074	M000500	0
074	N000500	50255417
074	O000500	857
074	P000500	29697
074	Q000500	0
074	R010500	0
074	R020500	0
074	R030500	0
074	R040500	147531
074	S000500	0
074	T000500	50077332
074	U010500	0
074	U020500	0
074	V010500	0.00
074	V020500	0.00
074	W000500	0.0000
074	X000500	909489
074	Y000500	2498
074	A000600	0
074	B000600	0
074	C000600	13593
074	D000600	0
074	E000600	0
074	F000600	58385592
074	G000600	0
074	H000600	0
074	I000600	946549
074	J000600	58361
074	K000600	0
074	L000600	141975
074	M000600	0
074	N000600	59546070
074	O000600	373372
074	P000600	31026
074	Q000600	0
074	R010600	0
074	R020600	0
074	R030600	0
074	R040600	821911
074	S000600	0
074	T000600	58319761
074	U010600	0
074	U020600	0
074	V010600	0.00
074	V020600	0.00
074	W000600	0.0000
074	X000600	839851
074	Y000600	12737
074	A000700	0
074	B000700	0
<PAGE>		PAGE 43
074	C000700	65974
074	D000700	0
074	E000700	0
074	F000700	69051511
074	G000700	0
074	H000700	0
074	I000700	321335
074	J000700	34531
074	K000700	0
074	L000700	263386
074	M000700	0
074	N000700	69736737
074	O000700	209805
074	P000700	33442
074	Q000700	0
074	R010700	0
074	R020700	0
074	R030700	0
074	R040700	525973
074	S000700	0
074	T000700	68967517
074	U010700	0
074	U020700	0
074	V010700	0.00
074	V020700	0.00
074	W000700	0.0000

074	X000700	788570
074	Y000700	5398
074	A000800	0
074	B000800	0
074	C000800	4997
074	D000800	0
074	E000800	0
074	F000800	19494887
074	G000800	0
074	H000800	0
074	I000800	190603
074	J000800	1182
074	K000800	0
074	L000800	43796
074	M000800	0
074	N000800	19735465
074	O000800	167182
074	P000800	11112
074	Q000800	0
074	R010800	0
074	R020800	0
074	R030800	0
074	R040800	192041
074	S000800	0
074	T000800	19365130
<PAGE>		PAGE 44
074	U010800	0
074	U020800	0
074	V010800	0.00
074	V020800	0.00
074	W000800	0.0000
074	X000800	449826
074	Y000800	3552
074	A000900	846
074	B000900	0
074	C000900	1999
074	D000900	0
074	E000900	0
074	F000900	15181050
074	G000900	0
074	H000900	0
074	I000900	295203
074	J000900	21745
074	K000900	0
074	L000900	22214
074	M000900	0
074	N000900	15523057
074	O000900	19320
074	P000900	9530
074	Q000900	0
074	R010900	0
074	R020900	0
074	R030900	0
074	R040900	297119
074	S000900	0
074	T000900	15197088
074	U010900	0
074	U020900	0
074	V010900	0.00
074	V020900	0.00
074	W000900	0.0000
074	X000900	372911
074	Y000900	699
074	A001000	2661
074	B001000	0
074	C001000	2999
074	D001000	0
074	E001000	0
074	F001000	12481795
074	G001000	0
074	H001000	0
074	I001000	50895
074	J001000	0
074	K001000	0
074	L001000	17952
074	M001000	0
074	N001000	12556302
<PAGE>		PAGE 45
074	O001000	31478
074	P001000	5380
074	Q001000	0

074	R011000	0
074	R021000	0
074	R031000	0
074	R041000	20100
074	S001000	0
074	T001000	12499344
074	U011000	0
074	U021000	0
074	V011000	0.00
074	V021000	0.00
074	W001000	0.0000
074	X001000	139682
074	Y001000	2149
074	A001100	0
074	B001100	0
074	C001100	699
074	D001100	0
074	E001100	0
074	F001100	7281153
074	G001100	0
074	H001100	0
074	I001100	28573
074	J001100	0
074	K001100	0
074	L001100	28615
074	M001100	0
074	N001100	7339040
074	O001100	18560
074	P001100	2773
074	Q001100	0
074	R011100	0
074	R021100	0
074	R031100	0
074	R041100	18593
074	S001100	0
074	T001100	7299114
074	U011100	0
074	U021100	0
074	V011100	0.00
074	V021100	0.00
074	W001100	0.0000
074	X001100	250047
074	Y001100	700
074	A001200	13233
074	B001200	0
074	C001200	2799
074	D001200	0
074	E001200	0
<PAGE>		PAGE 46
074	F001200	10470082
074	G001200	0
074	H001200	0
074	I001200	20224
074	J001200	15
074	K001200	0
074	L001200	24090
074	M001200	0
074	N001200	10530443
074	O001200	34830
074	P001200	2896
074	Q001200	0
074	R011200	0
074	R021200	0
074	R031200	0
074	R041200	9101
074	S001200	0
074	T001200	10483616
074	U011200	0
074	U021200	0
074	V011200	0.00
074	V021200	0.00
074	W001200	0.0000
074	X001200	275512
074	Y001200	1100
075	A000100	0
075	B000100	9999999
075	A000200	0
075	B000200	42252254
075	A000300	0
075	B000300	9999999
075	A000400	0

075	B000400	39160121
075	A000500	0
075	B000500	49137066
075	A000600	0
075	B000600	54599292
075	A000700	0
075	B000700	65919115
075	A000800	0
075	B000800	17395748
075	A000900	0
075	B000900	14601881
075	A001000	0
075	B001000	11434529
075	A001100	0
075	B001100	7076369
075	A001200	0
075	B001200	9398136
076	000100	0.00
076	000200	0.00
<PAGE>		PAGE 47
076	000300	0.00
076	000400	0.00
076	000500	0.00
076	000600	0.00
076	000700	0.00
076	000800	0.00
076	000900	0.00
076	001000	0.00
076	001100	0.00
076	001200	0.00
077	A000000	Y
077	B000000	N
077	C000000	N
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	Y
078	000000	N
080	C00AA00	0
081	B00AA00	0
082	B00AA00	0
083	B00AA00	0
084	B00AA00	0
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
SIGNATURE		DARYL VANSYCKLE
TITLE		MANAGER

</TEXT>
 </DOCUMENT>
 <DOCUMENT>
 <TYPE>EX-99
 <SEQUENCE>2
 <FILENAME>q773indextrust063016.txt
 <DESCRIPTION>SUPPLEMENTAL INFORMATION
 <TEXT>

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.

<PAGE>

<TABLE>
<CAPTION>
<S>

<C>

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 74A-75B

74A-\$0
74C-\$0
74F-\$238,882,100
74I-\$0
74J-\$0
74L-\$0
74N-\$240,588,092
74O-\$0
74P-\$0
74R4-\$0
74T-\$239,550,055
75B-\$224,870,755

Item 72DD

1. Total Income dividends for which record date passed during the period
\$255,777
2. Dividends for a second class of open-end company shares
\$1,640,856
3. Dividends for a third class of open-end company shares
\$461,526
4. Dividends for a fourth class of open-end company shares
\$0

Item 73

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

- A)
1. Dividends from net investment income
\$1.870
 2. Dividends from a second class of open-end company shares
\$1.974
 3. Dividends from a third class of open-end company shares
\$1.959
 4. Dividends for a fourth class of open-end company shares
\$0

Item 74

- U)
1. Number of shares outstanding
135,086
 2. Number of shares outstanding for a second class of shares of open-end company shares
844,032
 3. Number of shares outstanding for a third class of shares of open-end company shares

242,374
4. Dividends for a fourth class of open-end company shares
32,654

V) 1. Net asset value per share (to the nearest cent)
193.67
cent) 2. Net asset value per share of a second class open-end company shares (to the nearest
193.66
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
192.19
4. Dividends for a fourth class of open-end company shares
102.61

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
Class 6 SEC Identifier C000170275

Item 72DD

1. Total Income dividends for which record date passed during the period
\$11,009
2. Dividends for a second class of open-end company shares
\$83,791
3. Dividends for a third class of open-end company shares
\$55,358
4. Dividends for a fourth class of open-end company shares
\$98,447
5. Dividends for a fifth class of open-end company shares
\$23,634
6. Dividends for a sixth class of open-end company shares
\$0

Item 73

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

A) 1. Dividends from net investment income
\$0.357
2. Dividends from a second class of open-end company shares
\$0.399
3. Dividends from a third class of open-end company shares
\$0.405
4. Dividends for a fourth class of open-end company shares
\$1.017
5. Dividends for a fifth class of open-end company shares
\$0.525
6. Dividends for a sixth class of open-end company shares
\$0.000

Item 74

U) 1. Number of shares outstanding
29,865
2. Number of shares outstanding for a second class of shares of open-end company shares
211,682
3. Number of shares outstanding for a third class of shares of open-end company shares
137,817
4. Number of shares outstanding for a fourth class of shares of open-end company shares
92,421
5. Number of shares outstanding for a fifth class of shares of open-end company shares
44,441
6. Number of shares outstanding for a sixth class of shares of open-end company shares
10,557

V) 1. Net asset value per share (to the nearest cent)
64.80
cent) 2. Net asset value per share of a second class open-end company shares (to the nearest
64.77
3. Net asset value per share of a third class open-end company shares (to the nearest cent)
64.77
cent) 4. Net asset value per share of a fourth class open-end company shares (to the nearest
159.83

5. Net asset value per share of a fifth class open-end company shares (to the nearest cent)
85.37
6. Net asset value per share of a sixth class open-end company shares (to the nearest cent)
104.07

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

74A- \$0
 74C- \$0
 74E- \$0
 74F- \$436,562,242
 74I- \$0
 74J- \$0
 74L- \$0
 74N- \$442,645,793
 74O- \$0
 74P- \$0
 74R4- \$0
 74T- \$438,984,242
 75B- \$413,486,564

Item 72DD

1. Total Income dividends for which record date passed during the period
\$834,454
2. Dividends for a second class of open-end company shares
\$1,184,484
3. Dividends for a third class of open-end company shares
\$580,092
4. Dividends for a fourth class of open-end company shares
\$637,335
5. Dividends for a fifth class of open-end company shares
\$532,611
6. Dividends for a sixth class of open-end company shares
\$0

Item 73

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

- A)
1. Dividends from net investment income
\$0.438
 2. Dividends from a second class of open-end company shares
\$0.462
 3. Dividends from a third class of open-end company shares
\$0.465
 4. Dividends for a fourth class of open-end company shares
\$0.880
 5. Dividends for a fifth class of open-end company shares
\$0.949
 6. Dividends for a sixth class of open-end company shares
\$0

Item 74

- U)
1. Number of shares outstanding
1,895,892
 2. Number of shares outstanding for a second class of shares of open-end company shares
2,609,608
 3. Number of shares outstanding for a third class of shares of open-end company shares
1,295,990
 4. Number of shares outstanding for a fourth class of shares of open-end company shares
768,226
 5. Number of shares outstanding for a fifth class of shares of open-end company shares
564,826
 6. Number of shares outstanding for a sixth class of shares of open-end company shares
6,549
- V)
1. Net asset value per share (to the nearest cent)
52.15
 2. Net asset value per share of a second class open-end company shares (to the nearest cent)
52.17
 3. Net asset value per share of a third class open-end company shares (to the nearest cent)

cent) 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 52.17
 97.84
 5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 107.16
 5. Net asset value per share of a sixth class open-end company shares (to the nearest cent) 102.67

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 \$16,130
 2. Dividends for a second class of open-end company shares \$133,975
 3. Dividends for a third class of open-end company shares \$90,983
 4. Dividends for a fourth class of open-end company shares \$257,363

Item 73

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

A) 1. Dividends from net investment income \$0.376
 2. Dividends from a second class of open-end company shares \$0.398
 3. Dividends from a third class of open-end company shares \$0.399
 4. Dividends for a fourth class of open-end company shares \$1.020

Item 74

U) 1. Number of shares outstanding 42,142
 2. Number of shares outstanding for a second class of shares of open-end company shares 345,233
 3. Number of shares outstanding for a third class of shares of open-end company shares 231,466
 4. Number of shares outstanding for a fourth class of shares of open-end company shares 256,123
 V) 1. Net asset value per share (to the nearest cent) 33.16
 2. Net asset value per share of a second class open-end company shares (to the nearest cent) 33.16
 3. Net asset value per share of a third class open-end company shares (to the nearest cent) 33.15
 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 84.99

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 \$15,952
 2. Dividends for a second class of open-end company shares \$103,022
 3. Dividends for a third class of open-end company shares \$57,107
 4. Dividends for a fourth class of open-end company shares \$125,962

Item 73

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

A) 1. Dividends from net investment income \$0.295

2. Dividends from a second class of open-end company shares
\$0.331
3. Dividends from a third class of open-end company shares
\$0.335
4. Dividends for a fourth class of open-end company shares
\$0.643

Item 74

- U)
1. Number of shares outstanding
52,964
 2. Number of shares outstanding for a second class of shares of open-end company shares
313,396
 3. Number of shares outstanding for a third class of shares of open-end company shares
170,644
 4. Number of shares outstanding for a fourth class of shares of open-end company shares
190,731
- V)
1. Net asset value per share (to the nearest cent)
55.19
 2. Net asset value per share of a second class open-end company shares (to the nearest cent)
55.18
 3. Net asset value per share of a third class open-end company shares (to the nearest cent)
55.18
 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)
107.20

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
\$19,588
2. Dividends for a second class of open-end company shares
\$121,301
3. Dividends for a third class of open-end company shares
\$56,725
4. Dividends for a fourth class of open-end company shares
\$67,169
5. Dividends for a fifth class of open-end company shares
\$38,429

Item 73

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

- A)
1. Dividends from net investment income
\$0.261
 2. Dividends from a second class of open-end company shares
\$0.291
 3. Dividends from a third class of open-end company shares
\$0.294
 4. Dividends for a fourth class of open-end company shares
\$0.609
 5. Dividends for a fifth class of open-end company shares
\$0.862

Item 74

- U)
1. Number of shares outstanding
73,885
 3. Number of shares outstanding for a second class of shares of open-end company shares
422,951
 4. Number of shares outstanding for a third class of shares of open-end company shares
196,745
 5. Number of shares outstanding for a fourth class of shares of open-end company shares
110,505
 6. Number of shares outstanding for a fifth class of shares of open-end company shares
44,459
- V)
1. Net asset value per share (to the nearest cent)
55.39
 2. Net asset value per share of a second class open-end company shares (to the nearest cent)
55.41
 3. Net asset value per share of a third class open-end company shares (to the nearest cent)
55.41
 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)

cent) 115.64
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 159.94

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

Item 72DD

1. Total Income dividends for which record date passed during the period \$22,638
2. Dividends for a second class of open-end company shares \$161,106
3. Dividends for a third class of open-end company shares \$69,850
4. Dividends for a fourth class of open-end company shares \$78,543
5. Dividends for a fifth class of open-end company shares \$87,769

Item 73

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

A) 1. Dividends from net investment income \$0.186
2. Dividends from a second class of open-end company shares \$0.929
3. Dividends from a third class of open-end company shares \$1.032
4. Dividends for a fourth class of open-end company shares \$0.206
5. Dividends for a fifth class of open-end company shares \$0.751

Item 74

U) 1. Number of shares outstanding 119,448
2. Number of shares outstanding for a second class of shares of open-end company shares 175,486
3. Number of shares outstanding for a third class of shares of open-end company shares 67,089
4. Number of shares outstanding for a fourth class of shares of open-end company shares 382,762
5. Number of shares outstanding for a fifth class of shares of open-end company shares 113,044

V) 1. Net asset value per share (to the nearest cent) 33.73
2. Net asset value per share of a second class open-end company shares (to the nearest cent) 153.01
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 166.70
4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 33.08
5. Net asset value per share of a fifth class open-end company shares (to the nearest cent) 123.54

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 \$12,018
2. Dividends for a second class of open-end company shares \$47,169
3. Dividends for a third class of open-end company shares

4. Dividends for a fourth class of open-end company shares
\$16,990
\$45,206

Item 73

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

- A)
1. Dividends from net investment income
\$.151
 2. Dividends from a second class of open-end company shares
\$.295
 3. Dividends from a third class of open-end company shares
\$.165
 4. Dividends from a fourth class of open-end company shares
\$.687

Item 74

- U)
1. Number of shares outstanding
77,175
 2. Number of shares outstanding for a second class of shares of open-end company shares
163,939
 3. Number of shares outstanding for a third class of shares of open-end company shares
102,624
 4. Number of shares outstanding for a fourth class of shares of open-end company shares
70,331
- V)
1. Net asset value per share (to the nearest cent)
25.24
 2. Net asset value per share of a second class open-end company shares (to the nearest cent)
45.24
 3. Net asset value per share of a third class open-end company shares (to the nearest cent)
25.29
 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent)
105.29

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
\$6,725
2. Dividends for a second class of open-end company shares
\$24,749
3. Dividends for a third class of open-end company shares
\$11,877
4. Dividends for a fourth class of open-end company shares
\$18,624

Item 73

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

- A)
1. Dividends from net investment income
\$.124
 2. Dividends from a second class of open-end company shares
\$.178
 3. Dividends from a third class of open-end company shares
\$.144
 4. Dividends from a fourth class of open-end company shares
\$.509

Item 74

- U)
1. Number of shares outstanding
52,349
 2. Number of shares outstanding for a second class of shares of open-end company shares
139,027
 3. Number of shares outstanding for a third class of shares of open-end company shares
83,153
 4. Number of shares outstanding for a fourth class of shares of open-end company shares
35,656
- V)
1. Net asset value per share (to the nearest cent)
34.84
 2. Net asset value per share of a second class open-end company shares (to the nearest

cent) 43.56
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 34.88
cent) 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 123.87

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 \$3,265
2. Dividends for a second class of open-end company shares \$33,935
3. Dividends for a third class of open-end company shares \$7,545
4. Dividends for a fourth class of open-end company shares \$65,381

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

A) 1. Dividends from net investment income \$0.334
2. Dividends from a second class of open-end company shares \$0.445
3. Dividends from a third class of open-end company shares \$1.839
4. Dividends from a fourth class of open-end company shares \$0.881

Item 74

U) 1. Number of shares outstanding 9,661
2. Number of shares outstanding for a second class of shares of open-end company shares 77,641
3. Number of shares outstanding for a third class of shares of open-end company shares 4,129
4. Number of shares outstanding for a fourth class of shares of open-end company shares 78,687

V) 1. Net asset value per share (to the nearest cent) 38.72
cent) 2. Net asset value per share of a second class open-end company shares (to the nearest cent) 48.41
3. Net asset value per share of a third class open-end company shares (to the nearest cent) 199.27
cent) 4. Net asset value per share of a fourth class open-end company shares (to the nearest cent) 95.87

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 \$1,263
2. Dividends for a second class of open-end company shares \$10,758
3. Dividends for a third class of open-end company shares \$10,282

Item 73

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

A) 1. Dividends from net investment income \$0.100
2. Dividends from a second class of open-end company shares \$0.134
3. Dividends from a third class of open-end company shares \$0.314

Item 74

- U) 1. Number of shares outstanding
 11,960
 2. Number of shares outstanding for a second class of shares of open-end company shares
 81,041
 3. Number of shares outstanding for a third class of shares of open-end company shares
 32,029
- V) 1. Net asset value per share (to the nearest cent)
 40.08
 2. Net asset value per share of a second class open-end company shares (to the nearest
cent) 43.87
 3. Net asset value per share of a third class open-end company shares (to the nearest cent)
 101.92

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
 \$4,735
2. Dividends for a second class of open-end company shares
 \$38,719
3. Dividends for a third class of open-end company shares
 \$42,431

Item 7389

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

- A) 1. Dividends from net investment income
 \$0.278
 2. Dividends from a second class of open-end company shares
 \$0.390
 3. Dividends from a third class of open-end company shares
 \$0.755

Item 74

- U) 1. Number of shares outstanding
 17,071
 2. Number of shares outstanding for a second class of shares of open-end company shares
 106,019
 3. Number of shares outstanding for a third class of shares of open-end company shares
 56,082
- V) 1. Net asset value per share (to the nearest cent)
 35.06
 2. Net asset value per share of a second class open-end company shares (to the nearest
cent) 46.13
 3. Net asset value per share of a third class open-end company shares (to the nearest cent)
 89.05

</TABLE>

</TEXT>
</DOCUMENT>
</SEC-DOCUMENT>