

Semiannual Report | June 30, 2020

Vanguard Total Bond Market Index Fund

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

Important information about access to shareholder reports

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of your fund’s annual and semiannual shareholder reports will no longer be sent to you by mail, unless you specifically request them. Instead, you will be notified by mail each time a report is posted on the website and will be provided with a link to access the report.

If you have already elected to receive shareholder reports electronically, you will not be affected by this change and do not need to take any action. You may elect to receive shareholder reports and other communications from the fund electronically by contacting your financial intermediary (such as a broker-dealer or bank) or, if you invest directly with the fund, by calling Vanguard at one of the phone numbers on the back cover of this report or by logging on to vanguard.com.

You may elect to receive paper copies of all future shareholder reports free of charge. If you invest through a financial intermediary, you can contact the intermediary to request that you continue to receive paper copies. If you invest directly with the fund, you can call Vanguard at one of the phone numbers on the back cover of this report or log on to vanguard.com. Your election to receive paper copies will apply to all the funds you hold through an intermediary or directly with Vanguard.

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About Your Fund's Expenses

As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports (like this one), among others. Operating expenses, which are deducted from a fund's gross income, directly reduce the investment return of the fund.

A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs (in dollars) of investing in your fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The accompanying table illustrates your fund's costs in two ways:

- **Based on actual fund return.** This section helps you to estimate the actual expenses that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return, and the third column shows the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

- **Based on hypothetical 5% yearly return.** This section is intended to help you compare your fund's costs with those of other mutual funds. It assumes that the fund had a yearly return of 5% before expenses, but that the expense ratio is unchanged. In this case—because the return used is not the fund's actual return—the results do not apply to your investment. The example is useful in making comparisons because the Securities and Exchange Commission requires all mutual funds to calculate expenses based on a 5% return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Note that the expenses shown in the table are meant to highlight and help you compare *ongoing* costs only and do not reflect transaction costs incurred by the fund for buying and selling securities. Further, the expenses do not include any purchase, redemption, or account service fees described in the fund prospectus. If such fees were applied to your account, your costs would be higher. Your fund does not carry a "sales load."

The calculations assume no shares were bought or sold during the period. Your actual costs may have been higher or lower, depending on the amount of your investment and the timing of any purchases or redemptions.

You can find more information about the fund's expenses, including annual expense ratios, in the Financial Statements section of this report. For additional information on operating expenses and other shareholder costs, please refer to your fund's current prospectus.

Six Months Ended June 30, 2020

Total Bond Market Index Fund	Beginning Account Value 12/31/2019	Ending Account Value 6/30/2020	Expenses Paid During Period
Based on Actual Fund Return			
Investor Shares	\$1,000.00	\$1,062.98	\$0.77
ETF Shares	1,000.00	1,063.54	0.18
Admiral™ Shares	1,000.00	1,063.50	0.26
Institutional Shares	1,000.00	1,063.58	0.18
Institutional Plus Shares	1,000.00	1,063.60	0.15
Institutional Select Shares	1,000.00	1,063.71	0.05
Based on Hypothetical 5% Yearly Return			
Investor Shares	\$1,000.00	\$1,024.12	\$0.75
ETF Shares	1,000.00	1,024.69	0.18
Admiral Shares	1,000.00	1,024.61	0.25
Institutional Shares	1,000.00	1,024.69	0.18
Institutional Plus Shares	1,000.00	1,024.71	0.15
Institutional Select Shares	1,000.00	1,024.81	0.05

The calculations are based on expenses incurred in the most recent six-month period. The fund's annualized six-month expense ratios for that period are 0.15% for Investor Shares, 0.035% for ETF Shares, 0.05% for Admiral Shares, 0.035% for Institutional Shares, 0.03% for Institutional Plus Shares, and 0.01% for Institutional Select Shares. The dollar amounts shown as "Expenses Paid" are equal to the annualized expense ratio multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period, then divided by the number of days in the most recent 12-month period (182/366).

Total Bond Market Index Fund

Fund Allocation

As of June 30, 2020

Asset-Backed/Commercial Mortgage-Backed Securities	2.6%
Corporate Bonds	29.1
Sovereign Bonds	3.9
Taxable Municipal Bonds	0.7
U.S. Government and Agency Obligations	63.7

The table reflects the fund's investments, except for short-term investments. The agency and mortgage-backed securities may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

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

Financial Statements (unaudited)

Schedule of Investments—Investments Summary

As of June 30, 2020

This Statement summarizes the fund's holdings by asset type. Details are reported for each of the fund's 50 largest individual holdings and for investments that, in total for any issuer, represent more than 1% of the fund's net assets. The total value of smaller holdings is reported as a single amount within each category.

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) four times in each fiscal year. For the second and fourth quarters the complete list of the fund's holdings is available on vanguard.com and on Form N-CSR, or you can have it mailed to you without charge by calling 800-662-7447. For the first and third quarters of each fiscal year, the complete list of the fund's holdings is available as an exhibit to its reports on Form N-PORT. The fund's Form N-CSR and Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets	
U.S. Government and Agency Obligations						
U.S. Government Securities						
	United States Treasury Note/Bond	1.250%	5/15/50	1,444,440	1,386,431	0.5%
	United States Treasury Note/Bond	0.625%	5/15/30	1,378,138	1,373,838	0.5%
	United States Treasury Note/Bond	2.875%	8/15/28	1,040,238	1,231,382	0.4%
	United States Treasury Note/Bond	2.125%	11/30/24	1,110,580	1,201,681	0.4%
1	United States Treasury Note/Bond	2.000%	5/31/24	1,092,454	1,168,074	0.4%
	United States Treasury Note/Bond	1.500%	11/30/24	1,100,256	1,160,429	0.4%
	United States Treasury Note/Bond	2.250%	4/15/22	1,083,400	1,123,692	0.4%
	United States Treasury Note/Bond	0.250%	6/15/23	1,102,695	1,105,110	0.4%
	United States Treasury Note/Bond	1.625%	5/15/26	984,825	1,054,993	0.4%
	United States Treasury Note/Bond	3.125%	11/15/28	866,900	1,047,597	0.4%
	United States Treasury Note/Bond	2.375%	5/15/29	903,778	1,042,734	0.4%
	United States Treasury Note/Bond	2.125%	5/15/25	953,472	1,037,940	0.4%
	United States Treasury Note/Bond	2.125%	3/31/24	962,029	1,030,574	0.4%
	United States Treasury Note/Bond	2.875%	5/15/49	749,463	1,012,944	0.4%
	United States Treasury Note/Bond	1.750%	2/28/22	964,382	989,543	0.3%
	United States Treasury Note/Bond	1.625%	11/15/22	908,480	939,850	0.3%
	United States Treasury Note/Bond	2.750%	11/15/47	704,604	921,157	0.3%
	United States Treasury Note/Bond	2.250%	11/15/27	813,084	915,483	0.3%
	United States Treasury Note/Bond	1.500%	10/31/24	864,346	910,805	0.3%
	United States Treasury Note/Bond	1.750%	5/31/22	882,325	908,936	0.3%
	United States Treasury Note/Bond	2.125%	12/31/22	863,325	905,412	0.3%
	United States Treasury Note/Bond	2.875%	5/15/28	755,131	890,821	0.3%
	United States Treasury Note/Bond	1.375%	10/15/22	862,560	886,280	0.3%
	United States Treasury Note/Bond	1.625%	11/30/26	807,440	867,619	0.3%
	United States Treasury Note/Bond	3.000%	2/15/48	617,611	844,873	0.3%
	United States Treasury Note/Bond	2.500%	1/31/24	778,645	842,400	0.3%
	United States Treasury Note/Bond	2.875%	11/15/46	631,620	839,461	0.3%
	United States Treasury Note/Bond	1.625%	2/15/26	776,005	829,961	0.3%
	United States Treasury Note/Bond	2.000%	8/15/25	755,570	820,261	0.3%
	United States Treasury Note/Bond	2.500%	2/15/22	789,238	818,961	0.3%
	United States Treasury Note/Bond	2.250%	11/15/25	742,427	817,947	0.3%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$'000)	Market Value* (\$'000)	Percentage of Net Assets
United States Treasury Note/Bond	2.625%	2/15/29	697,211	816,608	0.3%
United States Treasury Note/Bond	1.750%	5/15/23	781,088	816,362	0.3%
United States Treasury Note/Bond	1.625%	12/15/22	785,890	814,009	0.3%
United States Treasury Note/Bond	3.125%	8/15/44	590,185	804,492	0.3%
United States Treasury Note/Bond	3.000%	2/15/49	577,056	795,980	0.3%
United States Treasury Note/Bond	3.125%	5/15/48	558,044	781,261	0.3%
United States Treasury Note/Bond	2.750%	2/15/28	667,601	778,590	0.3%
United States Treasury Note/Bond	2.500%	5/15/46	626,992	777,370	0.3%
United States Treasury Note/Bond	1.500%	8/15/22	755,098	776,573	0.3%
United States Treasury Note/Bond	3.000%	8/15/48	561,717	771,833	0.3%
United States Treasury Note/Bond	0.250%	6/30/25	772,845	771,392	0.3%
United States Treasury Note/Bond	1.625%	8/15/29	679,659	741,249	0.3%
United States Treasury Note/Bond	2.500%	5/15/24	672,918	732,007	0.3%
United States Treasury Note/Bond	1.250%	10/31/21	720,394	730,753	0.3%
United States Treasury Note/Bond	2.250%	4/30/24	666,576	718,129	0.2%
¹ United States Treasury Note/Bond	0.125%–8.750%	8/15/20–2/15/50	61,668,128	68,920,964	24.9%
				111,474,761	40.2%
Agency Bonds and Notes					
² Federal Home Loan Mortgage Corp.	0.250%–6.750%	8/12/21–7/15/32	625,793	728,339	0.2%
² Federal National Mortgage Assn.	0.250%–7.250%	8/17/21–7/15/37	1,195,630	1,305,390	0.5%
Agency Bonds and Notes—Other †				1,369,218	0.5%
				3,402,947	1.2%
Conventional Mortgage-Backed Securities					
^{2,3,4} Fannie Mae Pool	2.000%–9.500%	7/1/20–7/1/50	21,387,405	22,854,556	8.2%
^{2,3} Freddie Mac Gold Pool	2.000%–10.000%	7/1/20–2/1/49	9,797,795	10,503,845	3.8%
³ Ginnie Mae I Pool	3.000%–9.500%	9/15/20–2/15/49	950,940	1,039,407	0.4%
^{3,4} Ginnie Mae II Pool	3.000%	7/1/50	808,095	856,080	0.3%
^{3,4} Ginnie Mae II Pool	2.500%–8.500%	12/20/20–7/1/50	13,601,968	14,560,547	5.3%
^{2,3,4} UMBS Pool	2.500%	7/1/50	1,644,225	1,714,368	0.6%
^{2,3,4} UMBS Pool	3.000%	7/1/50	1,535,906	1,617,739	0.6%
^{2,3,4} UMBS Pool	3.500%	7/1/50	746,360	784,962	0.3%
^{2,3,4} UMBS Pool	2.000%–5.000%	7/1/26–7/1/50	5,980,417	6,346,675	2.3%
				60,278,179	21.8%
Nonconventional Mortgage-Backed Securities					
^{2,3} Fannie Mae Pool	2.275%–3.451%	4/1/41–9/1/43	6,670	6,911	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.290%	3.366%	12/1/41	946	988	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.310%	3.592%	9/1/37	1,307	1,351	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.353%	3.353%	1/1/35	69	73	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.392%	3.792%	10/1/37	564	585	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.460%	3.460%	2/1/37	2	2	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.476%	3.491%	3/1/43	2,474	2,521	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.509%	4.017%	7/1/36	281	296	0.0%
^{2,3,5} Fannie Mae Pool, 12M USD LIBOR + 1.530%	3.580%	12/1/43	882	952	0.0%

Total Bond Market Index Fund

	Coupon		Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.555%	3.563%		10/1/34	5	5	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.597%	3.370%		6/1/43	1,632	1,657	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.607%	3.607%		11/1/33	121	130	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.610%	4.167%		10/1/37	521	542	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.623%	3.623%	-3.746%	2/1/36-8/1/39	1,383	1,434	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.625%	4.135%		8/1/35	634	677	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.627%	3.627%		3/1/38	107	111	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.632%	3.633%		4/1/37	36	37	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.633%	3.633%		1/1/35	1	1	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.635%	3.510%		11/1/36	66	71	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.643%	3.664%		1/1/37	213	223	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.658%	4.171%	-4.283%	7/1/35-10/1/42	1,148	1,176	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.660%	3.910%		9/1/40	170	181	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.665%	4.415%		6/1/36	37	39	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.682%	3.682%		4/1/36	210	223	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.683%	3.727%		12/1/33	172	185	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.687%	3.902%		6/1/42	1,313	1,377	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.690%	3.191%	-3.975%	10/1/39-9/1/42	2,408	2,531	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.695%	4.320%		7/1/39	147	154	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.698%	4.162%		8/1/40	411	436	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.700%	3.747%	-4.531%	7/1/37-10/1/42	2,526	2,680	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.705%	3.809%		11/1/39	269	283	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.711%	3.805%		4/1/36	59	62	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.723%	3.932%		11/1/39	499	527	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.724%	3.554%		5/1/42	1,428	1,509	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.729%	3.953%		9/1/34	201	208	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.730%	3.459%		9/1/43	2,135	2,214	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.739%	2.615%	6/1/41	145	154	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.746%	3.738%	7/1/41	1,410	1,501	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.748%	3.748%	5/1/35	219	230	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.750%	3.750%	2/1/36–10/1/40	491	519	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.771%	3.715%	5/1/42	127	134	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.774%	3.575%	4/1/37	58	64	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.778%	4.045%	7/1/42	586	639	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.780%	3.780%	2/1/41	271	290	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.793%	3.400%	8/1/42	2,053	2,093	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.795%	3.795%	3/1/42	1,283	1,377	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.805%	3.747%	11/1/41	906	979	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.810%	3.685%	9/1/33–12/1/40	2,001	2,137	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.813%	3.862%	9/1/40–1/1/42	2,445	2,610	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.815%	3.189%	11/1/40–12/1/41	2,434	2,606	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.819%	3.838%	3/1/41	897	959	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.820%	3.913%	12/1/40	309	329	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.822%	3.918%	12/1/39	447	470	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.824%	3.823%	2/1/41	471	480	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.825%	3.825%	3/1/41	700	763	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.826%	4.576%	7/1/38	284	292	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.830%	4.580%	6/1/41	776	827	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.835%	3.859%	1/1/40	566	597	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.838%	3.575%	2/1/42	971	1,048	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.840%	4.391%	8/1/39	401	426	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.874%	3.629%	5/1/40	158	168	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.880%	3.969%	11/1/34	337	363	0.0%
2,3,5 Fannie Mae Pool, 12M USD LIBOR + 1.909%	3.659%	4/1/37	319	342	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.912%	2.787%	5/1/36	78	79	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.925%	3.893%	10/1/37	18	20	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.965%	3.965%	4/1/37	21	23	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 1.989%	4.109%	1/1/37	32	34	0.0%
2,3,5Fannie Mae Pool, 12M USD LIBOR + 2.130%	4.148%	10/1/36	215	234	0.0%
2,3,5Fannie Mae Pool, 1YR CMT + 2.155%	3.780%	12/1/37	626	653	0.0%
2,3,5Fannie Mae Pool, 1YR CMT + 2.185%	3.267%	5/1/36	42	46	0.0%
2,3,5Fannie Mae Pool, 1YR CMT + 2.190%	3.865%	12/1/36	9	9	0.0%
2,3,5Fannie Mae Pool, 1YR CMT + 2.235%	3.985%	12/1/35	3	3	0.0%
2,3,5Fannie Mae Pool, 1YR CMT + 2.238%	4.613%	7/1/38	220	232	0.0%
2,3,5Fannie Mae Pool, 1YR CMT + 2.268%	3.768%	5/1/33-12/1/35	210	223	0.0%
2,3,5Fannie Mae Pool, 1YR CMT + 2.275%	4.025%	11/1/32	6	6	0.0%
2,3,5Fannie Mae Pool, 1YR CMT + 2.313%	3.964%	1/1/35	222	240	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.028%	2.674%	4/1/37	790	825	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.413%	2.980%	7/1/34	122	129	0.0%
2,3,5Fannie Mae Pool, 6M USD LIBOR + 1.840%	3.715%	8/1/37	551	584	0.0%
2,3 Fannie Mae REMICS	2.151%	10/25/29	9,383	9,908	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.244%	2.445%	8/1/37	50	50	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.536%	3.466%	3/1/37	68	70	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.550%	3.550%	4/1/37	1	1	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.570%	3.570%	3/1/37	28	30	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	3.780%	9/1/37	284	293	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	3.625%	1/1/38	79	85	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	2.662%	12/1/36-11/1/43	947	994	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	3.711%	10/1/37	524	548	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	3.695%	2/1/37	186	201	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	3.727%	1/1/35	58	61	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	3.866%	12/1/36	416	436	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	3.750%	12/1/40	824	871	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	3.500%–3.750%	4/1/33–5/1/38	61	62	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	3.730%–3.765%	4/1/35–12/1/36	149	162	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770%	3.728%–3.869%	5/1/33–12/1/34	20	20	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.780%	3.767%	3/1/36	4	4	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.797%	3.872%	12/1/34	297	307	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.802%	3.408%	6/1/37	558	603	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.829%	3.955%–4.105%	12/1/35–3/1/42	1,020	1,091	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.834%	4.010%	6/1/41	35	37	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840%	4.590%	6/1/37	70	74	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.851%	4.253%	1/1/37	253	271	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.859%	3.926%	2/1/42	248	265	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.866%	4.349%	8/1/37	226	236	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.886%–4.630%	5/1/40–6/1/41	2,533	2,679	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.885%	4.510%	7/1/38	221	226	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	3.902%–4.041%	12/1/39–2/1/42	618	639	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	4.255%	9/1/40	728	774	0.0%
2,3,5Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	3.374%–3.844%	6/1/40–11/1/40	862	901	0.0%

Total Bond Market Index Fund

	Coupon	Maturity Date	Face Amount (\$000)	Market Value* (\$000)	Percentage of Net Assets
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	3.910%–3.928%	1/1/41–2/1/41	765	832	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.995%	3.995%	3/1/37	406	437	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.006%	3.566%	5/1/37	749	784	0.0%
2,3,5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	4.085%	3/1/38	75	80	0.0%
2,3,5 Freddie Mac Non Gold Pool, 1YR CMT + 2.000%	3.625%	7/1/35	63	66	0.0%
2,3,5 Freddie Mac Non Gold Pool, 1YR CMT + 2.125%	2.625%	6/1/35	2	2	0.0%
2,3,5 Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.884%–4.398%	6/1/34–11/1/36	1,374	1,451	0.0%
2,3,5 Freddie Mac Non Gold Pool, 1YR CMT + 2.273%	3.773%	6/1/36	8	8	0.0%
2,3,5 Freddie Mac Non Gold Pool, 1YR CMT + 2.315%	4.315%	12/1/34	24	25	0.0%
2,3,5 Freddie Mac Non Gold Pool, 1YR CMT + 2.409%	4.159%	11/1/33	2	2	0.0%
2,3,5 Freddie Mac Non Gold Pool, 1YR CMT + 2.410%	4.064%	10/1/36	392	423	0.0%
2,3,5 Freddie Mac Non Gold Pool, 1YR CMT + 2.549%	4.048%	3/1/37	89	90	0.0%
2,3,5 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	2.855%–3.019%	5/1/37–6/1/37	338	349	0.0%
2,3,5 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.570%	3.424%	3/1/37	117	123	0.0%
2,3,5 Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.665%	3.356%	1/1/37	587	623	0.0%
3,5 Ginnie Mae II Pool, 1YR CMT + 1.500%	3.000%–3.875%	6/20/29–1/20/44	19,690	20,514	0.0%
3,5 Ginnie Mae II Pool, 1YR CMT + 2.000%	3.625%–4.375%	11/20/40–5/20/41	562	584	0.0%
				106,381	0.0%
Total U.S. Government and Agency Obligations (Cost \$162,964,761)				175,262,268	63.2%

Total Bond Market Index Fund

	Market Value* (\$000)	Percentage of Net Assets
⁶ Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$6,687,201) †	7,137,529	2.6%
Corporate Bonds		
Finance		
⁶ Banking †	17,297,162	6.2%
⁶ Brokerage †	786,562	0.3%
⁶ Finance Companies †	686,928	0.3%
Insurance †	3,589,231	1.3%
Other Finance †	19,944	0.0%
Real Estate Investment Trusts †	1,944,036	0.7%
	24,323,863	8.8%
Industrial		
⁶ Basic Industry †	2,260,673	0.8%
⁶ Capital Goods †	4,560,265	1.6%
⁶ Communication †	7,505,847	2.7%
⁶ Consumer Cyclical †	5,679,307	2.1%
⁶ Consumer Noncyclical †	13,246,229	4.8%
⁶ Energy †	6,394,420	2.3%
⁶ Other Industrial †	406,654	0.2%
⁶ Technology †	7,285,661	2.6%
⁶ Transportation †	2,000,959	0.7%
	49,340,015	17.8%
Utilities		
⁶ Electric †	5,650,479	2.0%
⁶ Natural Gas †	450,276	0.2%
Other Utility †	131,187	0.0%
	6,231,942	2.2%
Total Corporate Bonds (Cost \$72,908,577)	79,895,820	28.8%
⁶ Sovereign Bonds (Cost \$10,090,710) †	10,763,137	3.9%
Taxable Municipal Bonds (Cost \$1,584,850) †	1,922,383	0.7%

Total Bond Market Index Fund

	Coupon	Shares	Market Value* (\$000)	Percentage of Net Assets
Temporary Cash Investment				
Money Market Fund				
⁷ Vanguard Market Liquidity Fund (Cost \$9,943,383)	0.227%	99,446,461	9,944,646	3.6%
Total Investments (Cost \$264,179,482)			284,925,783	102.8%
Other Assets and Liabilities—Net			(7,871,475)	(-2.8%)
Net Assets			277,054,308	100.0%

Cost is in \$000.

• See Note A in Notes to Financial Statements.

† Represents the aggregate value, by category, of securities that are not among the 50 largest holdings and, in total for any issuer, represent 1% or less of net assets.

1 Securities with a value of \$4,630,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.

2 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.

3 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.

4 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2020.

5 Adjustable-rate security; rate shown is effective rate at period end. Certain adjustable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.

6 Certain of the fund's securities are exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2020, the aggregate value of these securities was \$3,116,887,000, representing 1.1% of net assets.

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

CMT—Constant Maturing Treasury Rate.

LIBOR—London Interbank Offered Rate.

REMICS—Real Estate Mortgage Investment Conduits.

UMBS—Uniform Mortgage-Backed Securities.

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

Statement of Assets and Liabilities

As of June 30, 2020

(\$000s, except shares and per-share amounts)	Amount
Assets	
Investments in Securities, at Value	
Unaffiliated Issuers (Cost \$254,236,099)	274,981,137
Affiliated Issuers (Cost \$9,943,383)	9,944,646
Total Investments in Securities	284,925,783
Investment in Vanguard	12,224
Cash	14,772
Receivables for Investment Securities Sold	3,247,176
Receivables for Accrued Income	1,507,290
Receivables for Capital Shares Issued	560,398
Other Assets	415
Total Assets	290,268,058
Liabilities	
Payables for Investment Securities Purchased	12,700,913
Payables for Capital Shares Redeemed	480,065
Payables for Distributions	27,170
Payables to Vanguard	5,602
Total Liabilities	13,213,750
Net Assets	277,054,308

At June 30, 2020, net assets consisted of:

Paid-in Capital	255,611,897
Total Distributable Earnings (Loss)	21,442,411
Net Assets	277,054,308

Investor Shares—Net Assets

Applicable to 142,763,597 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	1,657,456
Net Asset Value Per Share—Investor Shares	\$11.61

ETF Shares—Net Assets

Applicable to 636,023,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	56,046,092
Net Asset Value Per Share—ETF Shares	\$88.12

Total Bond Market Index Fund

Statement of Assets and Liabilities (continued)

(\$000s, except shares and per-share amounts)	Amount
Admiral Shares—Net Assets	
Applicable to 10,020,909,066 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	116,340,637
Net Asset Value Per Share—Admiral Shares	\$11.61
Institutional Shares—Net Assets	
Applicable to 4,377,656,750 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	50,823,692
Net Asset Value Per Share—Institutional Shares	\$11.61
Institutional Plus Shares—Net Assets	
Applicable to 2,439,689,588 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	28,324,299
Net Asset Value Per Share—Institutional Plus Shares	\$11.61
Institutional Select Shares—Net Assets	
Applicable to 2,055,347,024 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	23,862,132
Net Asset Value Per Share—Institutional Select Shares	\$11.61

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

Statement of Operations

Six Months Ended
June 30, 2020

(\$'000)

Investment Income	
Income	
Interest ¹	3,273,131
Total Income	3,273,131
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	3,297
Management and Administrative—Investor Shares	1,057
Management and Administrative—ETF Shares	6,581
Management and Administrative—Admiral Shares	22,598
Management and Administrative—Institutional Shares	7,016
Management and Administrative—Institutional Plus Shares	3,215
Management and Administrative—Institutional Select Shares	820
Marketing and Distribution—Investor Shares	105
Marketing and Distribution—ETF Shares	1,256
Marketing and Distribution—Admiral Shares	3,257
Marketing and Distribution—Institutional Shares	795
Marketing and Distribution—Institutional Plus Shares	188
Marketing and Distribution—Institutional Select Shares	1
Custodian Fees	300
Shareholders' Reports—Investor Shares	2
Shareholders' Reports—ETF Shares	493
Shareholders' Reports—Admiral Shares	425
Shareholders' Reports—Institutional Shares	149
Shareholders' Reports—Institutional Plus Shares	35
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	96
Total Expenses	51,686
Expenses Paid Indirectly	(159)
Net Expenses	51,527
Net Investment Income	3,221,604
Realized Net Gain (Loss) on Investment Securities Sold^{1,2}	956,346
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	11,767,918
Net Increase (Decrease) in Net Assets Resulting from Operations	15,945,868

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$24,593,000, \$1,000,000, and \$968,000, respectively. Purchases and sales are for temporary cash investment purposes.

² Includes \$415,950,000 of net gain (loss) resulting from in-kind redemptions.

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

Statement of Changes in Net Assets

	Six Months Ended June 30, 2020	Year Ended December 31, 2019
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	3,221,604	6,341,474
Realized Net Gain (Loss)	956,346	312,316
Change in Unrealized Appreciation (Depreciation)	11,767,918	11,925,643
Net Increase (Decrease) in Net Assets Resulting from Operations	15,945,868	18,579,433
Distributions¹		
Investor Shares	(18,610)	(79,531)
ETF Shares	(535,315)	(1,164,386)
Admiral Shares	(1,365,158)	(2,749,165)
Institutional Shares	(609,244)	(1,248,249)
Institutional Plus Shares	(311,519)	(618,238)
Institutional Select Shares	(281,255)	(485,541)
Total Distributions	(3,121,101)	(6,345,110)
Capital Share Transactions		
Investor Shares	34,246	(2,888,656)
ETF Shares	4,987,651	9,751,333
Admiral Shares	3,811,390	13,466,314
Institutional Shares	942,924	4,332,735
Institutional Plus Shares	3,422,394	3,077,058
Institutional Select Shares	2,373,717	4,677,528
Net Increase (Decrease) from Capital Share Transactions	15,572,322	32,416,312
Total Increase (Decrease)	28,397,089	44,650,635
Net Assets		
Beginning of Period	248,657,219	204,006,584
End of Period	277,054,308	248,657,219

¹ Certain prior period numbers have been reclassified to conform with current period presentation.

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2020	Year Ended December 31,				
		2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Investment Operations						
Net Investment Income	.133 ¹	.294 ¹	.279 ¹	.260 ¹	.254	.253
Net Realized and Unrealized Gain (Loss) on Investments	.560	.597	(.296)	.105	.015	(.219)
Total from Investment Operations	.693	.891	(.017)	.365	.269	.034
Distributions						
Dividends from Net Investment Income	(.133)	(.291)	(.280)	(.260)	(.254)	(.254)
Distributions from Realized Capital Gains	—	—	(.003)	(.005)	(.005)	(.010)
Total Distributions	(.133)	(.291)	(.283)	(.265)	(.259)	(.264)
Net Asset Value, End of Period	\$11.61	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Total Return²	6.30%	8.61%	-0.13%	3.45%	2.50%	0.30%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$1,657	\$1,546	\$4,250	\$5,166	\$5,969	\$6,434
Ratio of Total Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.15%	0.15%	0.16%
Ratio of Net Investment Income to Average Net Assets	2.35%	2.74%	2.68%	2.42%	2.30%	2.34%
Portfolio Turnover Rate ^{3,4}	39%	31%	54%	55%	61%	84%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

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

4 Includes 0%, 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2020	Year Ended December 31,				
		2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$83.71	\$79.16	\$81.46	\$80.64	\$80.58	\$82.33
Investment Operations						
Net Investment Income	1.058 ¹	2.295 ¹	2.209 ¹	2.053 ¹	1.995	2.000
Net Realized and Unrealized Gain (Loss) on Investments	4.240	4.535	(2.280)	.842	.096	(1.671)
Total from Investment Operations	5.298	6.830	(.071)	2.895	2.091	.329
Distributions						
Dividends from Net Investment Income	(.888)	(2.280)	(2.210)	(2.038)	(1.995)	(2.001)
Distributions from Realized Capital Gains	—	—	(.019)	(.037)	(.036)	(.078)
Total Distributions	(.888)	(2.280)	(2.229)	(2.075)	(2.031)	(2.079)
Net Asset Value, End of Period	\$88.12	\$83.71	\$79.16	\$81.46	\$80.64	\$80.58
Total Return	6.35%	8.71%	-0.04%	3.62%	2.57%	0.39%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$56,046	\$48,456	\$36,528	\$37,247	\$31,445	\$27,279
Ratio of Total Expenses to Average Net Assets	0.035%	0.035%	0.035%	0.05%	0.05%	0.06%
Ratio of Net Investment Income to Average Net Assets	2.47%	2.78%	2.79%	2.52%	2.40%	2.44%
Portfolio Turnover Rate ^{2,3}	39%	31%	54%	55%	61%	84%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

3 Includes 0%, 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2020	Year Ended December 31,				
		2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Investment Operations						
Net Investment Income	.139 ¹	.301 ¹	.290 ¹	.271 ¹	.265	.263
Net Realized and Unrealized Gain (Loss) on Investments	.560	.601	(.297)	.105	.015	(.219)
Total from Investment Operations	.699	.902	(.007)	.376	.280	.044
Distributions						
Dividends from Net Investment Income	(.139)	(.302)	(.290)	(.271)	(.265)	(.264)
Distributions from Realized Capital Gains	—	—	(.003)	(.005)	(.005)	(.010)
Total Distributions	(.139)	(.302)	(.293)	(.276)	(.270)	(.274)
Net Asset Value, End of Period	\$11.61	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Total Return²	6.35%	8.71%	-0.03%	3.56%	2.60%	0.40%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$116,341	\$107,098	\$88,281	\$82,839	\$72,592	\$60,783
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.05%	0.05%	0.06%
Ratio of Net Investment Income to Average Net Assets	2.45%	2.78%	2.78%	2.52%	2.40%	2.44%
Portfolio Turnover Rate ^{3,4}	39%	31%	54%	55%	61%	84%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

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

4 Includes 0%, 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2020	Year Ended December 31,				
		2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Investment Operations						
Net Investment Income	.140 ¹	.303 ¹	.292 ¹	.272 ¹	.266	.265
Net Realized and Unrealized Gain (Loss) on Investments	.560	.601	(.297)	.105	.015	(.219)
Total from Investment Operations	.700	.904	(.005)	.377	.281	.046
Distributions						
Dividends from Net Investment Income	(.140)	(.304)	(.292)	(.272)	(.266)	(.266)
Distributions from Realized Capital Gains	—	—	(.003)	(.005)	(.005)	(.010)
Total Distributions	(.140)	(.304)	(.295)	(.277)	(.271)	(.276)
Net Asset Value, End of Period	\$11.61	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Total Return	6.36%	8.73%	-0.01%	3.57%	2.61%	0.41%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$50,824	\$47,477	\$40,728	\$39,101	\$34,167	\$29,095
Ratio of Total Expenses to Average Net Assets	0.035%	0.035%	0.035%	0.04%	0.04%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.47%	2.79%	2.79%	2.53%	2.41%	2.45%
Portfolio Turnover Rate ^{2,3}	39%	31%	54%	55%	61%	84%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

3 Includes 0%, 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Plus Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2020	Year Ended December 31,				
		2019	2018	2017	2016	2015
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64	\$10.87
Investment Operations						
Net Investment Income	.140 ¹	.304 ¹	.292 ¹	.273 ¹	.267	.266
Net Realized and Unrealized Gain (Loss) on Investments	.560	.600	(.297)	.105	.015	(.219)
Total from Investment Operations	.700	.904	(.005)	.378	.282	.047
Distributions						
Dividends from Net Investment Income	(.140)	(.304)	(.292)	(.273)	(.267)	(.267)
Distributions from Realized Capital Gains	—	—	(.003)	(.005)	(.005)	(.010)
Total Distributions	(.140)	(.304)	(.295)	(.278)	(.272)	(.277)
Net Asset Value, End of Period	\$11.61	\$11.05	\$10.45	\$10.75	\$10.65	\$10.64
Total Return	6.36%	8.74%	-0.01%	3.58%	2.62%	0.42%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$28,324	\$23,679	\$19,399	\$19,488	\$22,203	\$24,287
Ratio of Total Expenses to Average Net Assets	0.03%	0.03%	0.03%	0.03%	0.03%	0.04%
Ratio of Net Investment Income to Average Net Assets	2.47%	2.80%	2.80%	2.54%	2.42%	2.46%
Portfolio Turnover Rate ^{2,3}	39%	31%	54%	55%	61%	84%

The expense ratio and net investment income ratio for the current period have been annualized.

1 Calculated based on average shares outstanding.

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

3 Includes 0%, 10%, 13%, 15%, 23%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Select Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,			June 24, 2016 ¹ to Dec. 31, 2016
	2020	2019	2018	2017	
Net Asset Value, Beginning of Period	\$11.05	\$10.45	\$10.75	\$10.65	\$11.03
Investment Operations					
Net Investment Income	.141 ²	.306 ²	.295 ²	.275 ²	.135
Net Realized and Unrealized Gain (Loss) on Investments	.560	.600	(.298)	.105	(.375)
Total from Investment Operations	.701	.906	(.003)	.380	(.240)
Distributions					
Dividends from Net Investment Income	(.141)	(.306)	(.294)	(.275)	(.135)
Distributions from Realized Capital Gains	—	—	(.003)	(.005)	(.005)
Total Distributions	(.141)	(.306)	(.297)	(.280)	(.140)
Net Asset Value, End of Period	\$11.61	\$11.05	\$10.45	\$10.75	\$10.65
Total Return	6.37%	8.76%	0.01%	3.60%	-2.20%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$23,862	\$20,401	\$14,821	\$12,031	\$5,438
Ratio of Total Expenses to Average Net Assets	0.01%	0.01%	0.01%	0.01%	0.01% ³
Ratio of Net Investment Income to Average Net Assets	2.49%	2.81%	2.82%	2.56%	2.41% ³
Portfolio Turnover Rate ^{4,5}	39%	31%	54%	55%	61% ⁶

The expense ratio and net investment income ratio for the current period have been annualized.

1 Inception.

2 Calculated based on average shares outstanding.

3 Annualized.

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

5 Includes 0%, 10%, 13%, 15%, and 23% attributable to mortgage-dollar-roll activity.

6 Reflects the fund's portfolio turnover for the fiscal year ended December 31, 2016.

Notes to Financial Statements

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

Certain of the fund's investments are in corporate debt instruments; the issuers' abilities to meet their obligations may be affected by economic developments in their respective industries. Market disruptions associated with the COVID-19 pandemic have had a global impact, and uncertainty exists as to the long-term implications. Such disruptions can adversely affect assets of the fund and thus fund performance.

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

1. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Bonds and temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the board of trustees to represent fair value.
2. **To Be Announced (TBA) Transactions:** A TBA transaction is an agreement to buy or sell mortgage-backed securities with agreed-upon characteristics (face amount, coupon, maturity) for settlement at a future date. The fund may be a seller of TBA transactions to reduce its exposure to the mortgage-backed securities market or in order to sell mortgage-backed securities it owns under delayed-delivery arrangements. When the fund is a buyer of TBA transactions, it maintains cash or short-term investments in an amount sufficient to meet the purchase price at the settlement date of the TBA transaction. The primary risk associated with TBA transactions is that a counterparty may default on its obligations. The fund mitigates its counterparty risk by, among other things, performing a credit analysis of counterparties, allocating transactions among numerous counterparties, and monitoring its exposure to each counterparty. The fund may also enter into a Master Securities Forward Transaction Agreement (MSFTA) with certain counterparties and require them to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. Under an MSFTA, upon a counterparty default (including bankruptcy), the fund may terminate any TBA transactions with that counterparty, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements.

At June 30, 2020, counterparties had deposited in segregated accounts securities with a value of \$394,000 and cash of \$2,653,000 in connection with TBA transactions.

3. **Mortgage Dollar Rolls:** The fund enters into mortgage-dollar-roll transactions, in which the fund sells mortgage-backed securities to a dealer and simultaneously agrees to purchase similar securities in the future at a predetermined price. The proceeds of the securities sold in mortgage-dollar-roll transactions are typically invested in high-quality short-term fixed income securities. The fund forgoes principal and interest paid on the securities sold, and is compensated by interest earned on the proceeds of the sale and by a lower price on the securities to be repurchased. The fund accounts for mortgage-dollar-roll transactions as purchases and sales; as such, these transactions may increase the fund's portfolio turnover rate. Amounts to be received or paid in connection with open mortgage dollar rolls are included in Receivables for Investment Securities Sold or Payables for Investment Securities Purchased in the Statement of Assets and Liabilities.

4. **Federal Income Taxes:** The fund intends to continue to qualify as a regulated investment company and distribute all of its taxable income. Management has analyzed the fund's tax positions taken for all open federal income tax years (December 31, 2016–2019), and for the period ended June 30, 2020, and has concluded that no provision for federal income tax is required in the fund's financial statements.

5. **Distributions:** Distributions from net investment income are declared daily by all share classes except ETF Shares, and paid on the first business day of the following month. Monthly income dividends from ETF Shares, and annual distributions from realized capital gains, if any, are recorded on the ex-dividend date. Distributions are determined on a tax basis at the fiscal year-end and may differ from net investment income and realized capital gains for financial reporting purposes.

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

In accordance with an exemptive order (the "Order") from the SEC, the fund may participate in a joint lending and borrowing program that allows registered open-end Vanguard funds to borrow money from and lend money to each other for temporary or emergency purposes (the "Interfund Lending Program"), subject to compliance with the terms and conditions of the Order, and to the extent permitted by the fund's investment objective and investment policies. Interfund loans and borrowings normally extend overnight, but can have a maximum duration of seven days. Loans

may be called on one business day's notice. The interest rate to be charged is governed by the conditions of the Order and internal procedures adopted by the board of trustees. The board of trustees is responsible for overseeing the Interfund Lending Program.

For the six months ended June 30, 2020, the fund did not utilize the credit facilities or the Interfund Lending Program.

7. Other: Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities are amortized and accreted, respectively, to interest income over the lives of the respective securities, except for premiums on certain callable debt securities that are amortized to the earliest call date. Security transactions are accounted for on the date securities are bought or sold. Costs used to determine realized gains (losses) on the sale of investment securities are those of the specific securities sold.

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

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

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At June 30, 2020, the fund had contributed to Vanguard capital in the amount of \$12,224,000, representing less than 0.01% of the fund's net assets and 4.89% of Vanguard's capital received pursuant to the FSA. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. The fund's custodian bank has agreed to reduce its fees when the fund maintains cash on deposit in the non-interest-bearing custody account. For the six months ended June 30, 2020, custodian fee offset arrangements reduced the fund's expenses by \$159,000 (an annual rate of less than 0.01% of average net assets).

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

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

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

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

Total Bond Market Index Fund

The following table summarizes the market value of the fund's investments as of June 30, 2020, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
U.S. Government and Agency Obligations	—	175,262,268	—	175,262,268
Asset-Backed/Commercial Mortgage-Backed Securities	—	7,137,529	—	7,137,529
Corporate Bonds	—	79,895,820	—	79,895,820
Sovereign Bonds	—	10,763,137	—	10,763,137
Taxable Municipal Bonds	—	1,922,383	—	1,922,383
Temporary Cash Investments	9,944,646	—	—	9,944,646
Total	9,944,646	274,981,137	—	284,925,783

E. As of June 30, 2020, gross unrealized appreciation and depreciation for investments based on cost for U.S. federal income tax purposes were as follows:

	Amount (\$000)
Tax Cost	264,179,482
Gross Unrealized Appreciation	20,980,949
Gross Unrealized Depreciation	(234,648)
Net Unrealized Appreciation (Depreciation)	20,746,301

The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year. For tax purposes, at December 31, 2019, the fund had available capital losses totaling \$351,260,000 that may be carried forward indefinitely to offset future net capital gains. The fund will use these capital losses to offset net taxable capital gains, if any, realized during the year ending December 31, 2020; should the fund realize net capital losses for the year, the losses will be added to the loss carryforward balance above.

F. During the six months ended June 30, 2020, the fund purchased \$23,944,925,000 of investment securities and sold \$11,967,901,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$99,082,622,000 and \$95,996,466,000, respectively. Total purchases and sales include \$9,916,646,000 and \$6,086,158,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

Total Bond Market Index Fund

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

	Six Months Ended June 30, 2020		Year Ended December 31, 2019	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	161,707	14,213	314,902	29,205
Issued in Lieu of Cash Distributions	18,610	1,626	72,635	6,735
Redeemed ¹	(146,071)	(12,992)	(3,276,193)	(302,720)
Net Increase (Decrease)—Investor Shares	34,246	2,847	(2,888,656)	(266,780)
ETF Shares				
Issued	12,912,655	149,600	10,954,123	132,000
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(7,925,004)	(92,400)	(1,202,790)	(14,600)
Net Increase (Decrease)—ETF Shares	4,987,651	57,200	9,751,333	117,400
Admiral Shares				
Issued ¹	17,740,793	1,559,602	28,133,518	2,599,563
Issued in Lieu of Cash Distributions	1,234,636	107,881	2,478,605	227,640
Redeemed	(15,164,039)	(1,339,883)	(17,145,809)	(1,581,483)
Net Increase (Decrease)—Admiral Shares	3,811,390	327,600	13,466,314	1,245,720
Institutional Shares				
Issued	8,271,979	726,524	12,742,108	1,173,938
Issued in Lieu of Cash Distributions	577,048	50,424	1,175,382	107,971
Redeemed	(7,906,103)	(696,397)	(9,584,755)	(882,050)
Net Increase (Decrease)—Institutional Shares	942,924	80,551	4,332,735	399,859
Institutional Plus Shares				
Issued	6,237,020	545,344	7,083,423	653,802
Issued in Lieu of Cash Distributions	293,881	25,674	581,981	53,455
Redeemed	(3,108,507)	(274,514)	(4,588,346)	(420,358)
Net Increase (Decrease)—Institutional Plus Shares	3,422,394	296,504	3,077,058	286,899
Institutional Select Shares				
Issued	3,120,093	275,850	4,809,687	441,094
Issued in Lieu of Cash Distributions	281,255	24,573	485,541	44,575
Redeemed	(1,027,631)	(91,545)	(617,700)	(57,430)
Net Increase (Decrease)— Institutional Select Shares	2,373,717	208,878	4,677,528	428,239

¹ In November 2018, the fund announced changes to the availability and minimum investment criteria of the Investor and Admiral share classes. As a result, all of the outstanding Investor Shares automatically converted to Admiral Shares beginning in April 2019, with the exception of those held by Vanguard funds and certain other institutional investors. Investor Shares—Redeemed and Admiral Shares—Issued include 250,589,000 and 250,589,000 shares, respectively, in the amount of \$2,708,595,000 from the conversion during the year ended December 31, 2019.

H. Management has determined that no events or transactions occurred subsequent to June 30, 2020, that would require recognition or disclosure in these financial statements.

Trustees Approve Advisory Arrangement

The board of trustees of Vanguard Total Bond Market Index Fund has renewed the fund's investment advisory arrangement with The Vanguard Group, Inc. (Vanguard), through its Fixed Income Group. The board determined that continuing the fund's internalized management structure was in the best interests of the fund and its shareholders.

The board based its decision upon an evaluation of the advisor's investment staff, portfolio management process, and performance. This evaluation included information provided to the board by Vanguard's Portfolio Review Department, which is responsible for fund and advisor oversight and product management. The Portfolio Review Department met regularly with the advisor and made monthly presentations to the board during the fiscal year that directed the board's focus to relevant information and topics.

The board, or an investment committee made up of board members, also received information throughout the year during advisor presentations. For each advisor presentation, the board was provided with letters and reports that included information about, among other things, the advisory firm and the advisor's assessment of the investment environment, portfolio performance, and portfolio characteristics.

In addition, the board received monthly reports, which included a Market and Economic Report, a Fund Dashboard Monthly Summary, and a Fund Performance Report.

Prior to their meeting, the trustees were provided with a memo and materials that summarized the information they received over the course of the year. They also considered the factors discussed below, among others. However, no single factor determined whether the board approved the arrangement. Rather, it was the totality of the circumstances that drove the board's decision.

Nature, extent, and quality of services

The board reviewed the quality of the investment management services over both the short and long term, and took into account the organizational depth and stability of the advisor. The board considered that Vanguard has been managing investments for more than four decades. The Fixed Income Group adheres to a sound, disciplined investment management process; the team has considerable experience, stability, and depth.

The board concluded that Vanguard's experience, stability, depth, and performance, among other factors, warranted continuation of the advisory arrangement.

Investment performance

The board considered the short- and long-term performance of the fund, including any periods of outperformance or underperformance compared with its target index and peer group. The board concluded that the performance was such that the advisory arrangement should continue.

Cost

The board concluded that the fund's expense ratio was well below the average expense ratio charged by funds in its peer group and that the fund's advisory expenses were also well below the peer-group average.

The board does not conduct a profitability analysis of Vanguard because of Vanguard's unique structure. Unlike most other mutual fund management companies, Vanguard is owned by the funds it oversees.

The benefit of economies of scale

The board concluded that the fund's arrangement with Vanguard ensures that the fund will realize economies of scale as it grows, with the cost to shareholders declining as fund assets increase.

The board will consider whether to renew the advisory arrangement again after a one-year period.

Liquidity Risk Management

Vanguard funds (except for the money market funds) have adopted and implemented a written liquidity risk management program (the “Program”) as required by Rule 22e-4 under the Investment Company Act of 1940. Rule 22e-4 requires that each fund adopt a program that is reasonably designed to assess and manage the fund’s liquidity risk, which is the risk that the fund could not meet redemption requests without significant dilution of remaining investors’ interests in the fund.

Assessment and management of a fund’s liquidity risk under the Program take into consideration certain factors, such as the fund’s investment strategy and the liquidity of its portfolio investments during normal and reasonably foreseeable stressed conditions, its short- and long-term cash-flow projections during both normal and reasonably foreseeable stressed conditions, and its cash and cash-equivalent holdings and access to other funding sources. As required by the rule, the Program includes policies and procedures for classification of fund portfolio holdings in four liquidity categories, maintaining certain levels of highly liquid investments, and limiting holdings of illiquid investments.

The board of trustees of Vanguard Bond Index Funds approved the appointment of liquidity risk management program administrators responsible for administering Vanguard Total Bond Market Index Fund’s Program and for carrying out the specific responsibilities set forth in the Program, including reporting to the board on at least an annual basis regarding the Program’s operation, its adequacy, and the effectiveness of its implementation for the past year (the “Program Administrator Report”). The board has reviewed the Program Administrator Report covering the period from December 1, 2018, through December 31, 2019 (the “Review Period”). The Program Administrator Report stated that during the Review Period the Program operated and was implemented effectively to manage the fund’s liquidity risk.

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You can review information about your fund on the SEC's website, and you can receive copies of this information, for a fee, by sending a request via email addressed to publicinfo@sec.gov.

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U.S. Patent Nos. 6,879,964; 7,337,138;
7,720,749; 7,925,573; 8,090,646; 8,417,623; and 8,626,636.
Vanguard Marketing Corporation, Distributor.

Q842 082020

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
U.S. Government and Agency Obligations (63.2%)				
U.S. Government Securities (40.2%)				
United States Treasury Note/Bond	8.750%	8/15/20	192,190	194,022
United States Treasury Note/Bond	7.875%	2/15/21	209,734	219,566
United States Treasury Note/Bond	2.500%	2/28/21	4	4
United States Treasury Note/Bond	2.375%	3/15/21	3	3
United States Treasury Note/Bond	2.250%	3/31/21	4	4
United States Treasury Note/Bond	2.375%	4/15/21	4	4
United States Treasury Note/Bond	2.250%	4/30/21	4	4
United States Treasury Note/Bond	2.625%	5/15/21	3	3
United States Treasury Note/Bond	3.125%	5/15/21	810	831
United States Treasury Note/Bond	8.125%	5/15/21	110	118
United States Treasury Note/Bond	2.625%	6/15/21	796	815
United States Treasury Note/Bond	1.125%	6/30/21	401,739	405,507
United States Treasury Note/Bond	1.625%	6/30/21	74,508	75,579
United States Treasury Note/Bond	2.625%	7/15/21	320,981	329,105
United States Treasury Note/Bond	1.125%	7/31/21	557,810	563,561
United States Treasury Note/Bond	1.750%	7/31/21	372,818	379,167
United States Treasury Note/Bond	2.250%	7/31/21	249,925	255,508
United States Treasury Note/Bond	2.125%	8/15/21	113,948	116,423
United States Treasury Note/Bond	2.750%	8/15/21	372,674	383,388
United States Treasury Note/Bond	8.125%	8/15/21	35,690	38,846
United States Treasury Note/Bond	1.125%	8/31/21	226,781	229,261
United States Treasury Note/Bond	1.500%	8/31/21	97,350	98,856
United States Treasury Note/Bond	2.000%	8/31/21	421,975	430,942
United States Treasury Note/Bond	2.750%	9/15/21	524,387	540,612
United States Treasury Note/Bond	1.125%	9/30/21	627,836	635,194
United States Treasury Note/Bond	1.500%	9/30/21	174,676	177,543
United States Treasury Note/Bond	2.125%	9/30/21	365,066	373,908
United States Treasury Note/Bond	2.875%	10/15/21	778	805
United States Treasury Note/Bond	1.250%	10/31/21	720,394	730,753
United States Treasury Note/Bond	1.500%	10/31/21	505,672	514,602
United States Treasury Note/Bond	2.000%	10/31/21	278,940	285,741
United States Treasury Note/Bond	2.000%	11/15/21	331,482	339,716
United States Treasury Note/Bond	2.875%	11/15/21	666,868	691,462
United States Treasury Note/Bond	1.500%	11/30/21	65,686	66,918
United States Treasury Note/Bond	1.750%	11/30/21	132,807	135,774
United States Treasury Note/Bond	1.875%	11/30/21	207,760	212,759
United States Treasury Note/Bond	2.625%	12/15/21	3	3
United States Treasury Note/Bond	1.625%	12/31/21	150,595	153,890
United States Treasury Note/Bond	2.000%	12/31/21	12,380	12,718
United States Treasury Note/Bond	2.125%	12/31/21	193,135	198,778
United States Treasury Note/Bond	2.500%	1/15/22	553,972	573,793
United States Treasury Note/Bond	1.375%	1/31/22	130,580	133,069
United States Treasury Note/Bond	1.500%	1/31/22	228,760	233,550
United States Treasury Note/Bond	1.875%	1/31/22	435,482	447,188
United States Treasury Note/Bond	2.000%	2/15/22	273,916	282,005
United States Treasury Note/Bond	2.500%	2/15/22	789,238	818,961
United States Treasury Note/Bond	1.750%	2/28/22	964,382	989,543
United States Treasury Note/Bond	1.875%	2/28/22	531,386	546,414
United States Treasury Note/Bond	2.375%	3/15/22	628,400	651,965
United States Treasury Note/Bond	0.375%	3/31/22	268,365	269,328
United States Treasury Note/Bond	1.750%	3/31/22	215,000	220,913
United States Treasury Note/Bond	1.875%	3/31/22	474,650	488,742
United States Treasury Note/Bond	2.250%	4/15/22	1,083,400	1,123,692
United States Treasury Note/Bond	0.125%	4/30/22	109,363	109,295
United States Treasury Note/Bond	1.750%	4/30/22	240,880	247,844
United States Treasury Note/Bond	1.875%	4/30/22	372,882	384,475
United States Treasury Note/Bond	1.750%	5/15/22	25,000	25,738
United States Treasury Note/Bond	2.125%	5/15/22	630,008	653,041
United States Treasury Note/Bond	0.125%	5/31/22	92,385	92,328
United States Treasury Note/Bond	1.750%	5/31/22	882,325	908,936
United States Treasury Note/Bond	1.875%	5/31/22	207,115	213,879

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	1.750%	6/15/22	686,410	707,750
United States Treasury Note/Bond	0.125%	6/30/22	303,624	303,436
United States Treasury Note/Bond	1.750%	6/30/22	295,289	304,608
United States Treasury Note/Bond	2.125%	6/30/22	227,735	236,667
United States Treasury Note/Bond	1.750%	7/15/22	264,747	273,269
United States Treasury Note/Bond	1.875%	7/31/22	507,257	525,326
United States Treasury Note/Bond	2.000%	7/31/22	227,600	236,276
United States Treasury Note/Bond	1.500%	8/15/22	755,098	776,573
United States Treasury Note/Bond	1.625%	8/15/22	261,980	270,086
United States Treasury Note/Bond	7.250%	8/15/22	3,014	3,464
United States Treasury Note/Bond	1.625%	8/31/22	416,750	429,840
United States Treasury Note/Bond	1.875%	8/31/22	293,813	304,649
United States Treasury Note/Bond	1.500%	9/15/22	206,742	212,847
1 United States Treasury Note/Bond	1.750%	9/30/22	363,140	376,021
United States Treasury Note/Bond	1.875%	9/30/22	459,345	477,002
United States Treasury Note/Bond	1.375%	10/15/22	862,560	886,280
United States Treasury Note/Bond	1.875%	10/31/22	354,240	368,300
United States Treasury Note/Bond	2.000%	10/31/22	486,670	507,431
United States Treasury Note/Bond	1.625%	11/15/22	908,480	939,850
United States Treasury Note/Bond	2.000%	11/30/22	665,725	695,057
United States Treasury Note/Bond	1.625%	12/15/22	785,890	814,009
United States Treasury Note/Bond	2.125%	12/31/22	863,325	905,412
United States Treasury Note/Bond	1.500%	1/15/23	450,485	465,689
United States Treasury Note/Bond	1.750%	1/31/23	302,602	314,848
United States Treasury Note/Bond	2.375%	1/31/23	472,400	499,119
United States Treasury Note/Bond	1.375%	2/15/23	661,000	681,861
United States Treasury Note/Bond	2.000%	2/15/23	70,831	74,217
United States Treasury Note/Bond	7.125%	2/15/23	163,535	193,253
United States Treasury Note/Bond	1.500%	2/28/23	322,416	333,801
United States Treasury Note/Bond	2.625%	2/28/23	291,812	310,826
United States Treasury Note/Bond	0.500%	3/15/23	972	980
United States Treasury Note/Bond	1.500%	3/31/23	385,850	399,899
United States Treasury Note/Bond	2.500%	3/31/23	435,701	463,477
United States Treasury Note/Bond	0.250%	4/15/23	97,915	98,129
United States Treasury Note/Bond	1.625%	4/30/23	108,332	112,750
United States Treasury Note/Bond	2.750%	4/30/23	234,970	252,046
United States Treasury Note/Bond	0.125%	5/15/23	142,170	141,948
United States Treasury Note/Bond	1.750%	5/15/23	781,088	816,362
United States Treasury Note/Bond	1.625%	5/31/23	367,450	382,953
United States Treasury Note/Bond	2.750%	5/31/23	186,365	200,285
United States Treasury Note/Bond	0.250%	6/15/23	1,102,695	1,105,110
United States Treasury Note/Bond	1.375%	6/30/23	275,345	285,197
United States Treasury Note/Bond	2.625%	6/30/23	254,388	272,989
United States Treasury Note/Bond	1.250%	7/31/23	165,261	170,683
United States Treasury Note/Bond	2.750%	7/31/23	355,760	383,833
United States Treasury Note/Bond	2.500%	8/15/23	511,760	548,704
United States Treasury Note/Bond	6.250%	8/15/23	208,228	247,466
United States Treasury Note/Bond	1.375%	8/31/23	278,085	288,599
United States Treasury Note/Bond	2.750%	8/31/23	625,966	676,632
United States Treasury Note/Bond	1.375%	9/30/23	327,230	339,858
United States Treasury Note/Bond	2.875%	9/30/23	390,104	423,996
United States Treasury Note/Bond	1.625%	10/31/23	202,790	212,423
United States Treasury Note/Bond	2.875%	10/31/23	390,246	425,001
United States Treasury Note/Bond	2.750%	11/15/23	275,962	299,678
United States Treasury Note/Bond	2.125%	11/30/23	393,035	418,826
United States Treasury Note/Bond	2.875%	11/30/23	261,591	285,461
United States Treasury Note/Bond	2.250%	12/31/23	110,858	118,774
United States Treasury Note/Bond	2.625%	12/31/23	132,471	143,669
United States Treasury Note/Bond	2.250%	1/31/24	194,225	208,398
United States Treasury Note/Bond	2.500%	1/31/24	778,645	842,400
United States Treasury Note/Bond	2.750%	2/15/24	589,749	643,841
United States Treasury Note/Bond	2.125%	2/29/24	583,624	624,384
United States Treasury Note/Bond	2.375%	2/29/24	510,641	551,012
United States Treasury Note/Bond	2.125%	3/31/24	962,029	1,030,574

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	2.000%	4/30/24	300,822	321,221
United States Treasury Note/Bond	2.250%	4/30/24	666,576	718,129
United States Treasury Note/Bond	2.500%	5/15/24	672,918	732,007
1 United States Treasury Note/Bond	2.000%	5/31/24	1,092,454	1,168,074
United States Treasury Note/Bond	1.750%	6/30/24	391,554	415,290
United States Treasury Note/Bond	2.000%	6/30/24	419,533	449,030
United States Treasury Note/Bond	1.750%	7/31/24	345,514	366,784
United States Treasury Note/Bond	2.125%	7/31/24	254,475	273,998
United States Treasury Note/Bond	2.375%	8/15/24	491,390	534,465
United States Treasury Note/Bond	1.250%	8/31/24	478,544	498,508
United States Treasury Note/Bond	1.875%	8/31/24	306,793	327,596
United States Treasury Note/Bond	1.500%	9/30/24	283,500	298,563
United States Treasury Note/Bond	2.125%	9/30/24	482,058	520,324
United States Treasury Note/Bond	1.500%	10/31/24	864,346	910,805
United States Treasury Note/Bond	2.250%	10/31/24	282,595	306,924
United States Treasury Note/Bond	2.250%	11/15/24	606,889	659,518
United States Treasury Note/Bond	7.500%	11/15/24	1,325	1,741
United States Treasury Note/Bond	1.500%	11/30/24	1,100,256	1,160,429
United States Treasury Note/Bond	2.125%	11/30/24	1,110,580	1,201,681
United States Treasury Note/Bond	1.750%	12/31/24	454,053	484,275
United States Treasury Note/Bond	2.250%	12/31/24	361,825	393,995
United States Treasury Note/Bond	1.375%	1/31/25	261,760	274,929
United States Treasury Note/Bond	2.500%	1/31/25	212,880	234,500
United States Treasury Note/Bond	2.000%	2/15/25	289,129	312,080
United States Treasury Note/Bond	7.625%	2/15/25	2,112	2,824
United States Treasury Note/Bond	1.125%	2/28/25	34,711	36,093
United States Treasury Note/Bond	2.750%	2/28/25	78,661	87,683
United States Treasury Note/Bond	0.500%	3/31/25	9,630	9,729
United States Treasury Note/Bond	2.625%	3/31/25	300,621	333,876
United States Treasury Note/Bond	0.375%	4/30/25	320,390	321,793
United States Treasury Note/Bond	2.875%	4/30/25	208,494	234,359
United States Treasury Note/Bond	2.125%	5/15/25	953,472	1,037,940
United States Treasury Note/Bond	0.250%	5/31/25	614,131	613,363
United States Treasury Note/Bond	2.875%	5/31/25	255,590	287,779
United States Treasury Note/Bond	0.250%	6/30/25	772,845	771,392
United States Treasury Note/Bond	2.750%	6/30/25	251,462	281,992
United States Treasury Note/Bond	2.875%	7/31/25	293,610	331,598
United States Treasury Note/Bond	2.000%	8/15/25	755,570	820,261
United States Treasury Note/Bond	6.875%	8/15/25	48,414	64,542
United States Treasury Note/Bond	2.750%	8/31/25	350,365	394,052
United States Treasury Note/Bond	3.000%	9/30/25	259,032	295,094
United States Treasury Note/Bond	3.000%	10/31/25	204,006	232,759
United States Treasury Note/Bond	2.250%	11/15/25	742,427	817,947
United States Treasury Note/Bond	2.875%	11/30/25	275,005	312,345
United States Treasury Note/Bond	2.625%	12/31/25	360,095	404,599
United States Treasury Note/Bond	2.625%	1/31/26	539,960	607,455
United States Treasury Note/Bond	1.625%	2/15/26	776,005	829,961
United States Treasury Note/Bond	2.500%	2/28/26	351,250	393,182
United States Treasury Note/Bond	2.250%	3/31/26	463,185	512,473
United States Treasury Note/Bond	2.375%	4/30/26	354,170	394,790
United States Treasury Note/Bond	1.625%	5/15/26	984,825	1,054,993
United States Treasury Note/Bond	2.125%	5/31/26	322,175	354,695
United States Treasury Note/Bond	1.875%	6/30/26	323,405	351,502
United States Treasury Note/Bond	1.875%	7/31/26	302,795	329,338
United States Treasury Note/Bond	1.500%	8/15/26	637,414	679,044
United States Treasury Note/Bond	6.750%	8/15/26	32,360	44,778
United States Treasury Note/Bond	1.375%	8/31/26	585,567	619,419
United States Treasury Note/Bond	1.625%	9/30/26	576,425	618,844
United States Treasury Note/Bond	1.625%	10/31/26	481,179	516,815
United States Treasury Note/Bond	2.000%	11/15/26	522,821	573,958
United States Treasury Note/Bond	6.500%	11/15/26	50,779	70,178
United States Treasury Note/Bond	1.625%	11/30/26	807,440	867,619
United States Treasury Note/Bond	1.750%	12/31/26	485,524	525,808
United States Treasury Note/Bond	1.500%	1/31/27	288,845	308,296

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	2.250%	2/15/27	413,015	461,156
United States Treasury Note/Bond	1.125%	2/28/27	1,892	1,973
United States Treasury Note/Bond	0.625%	3/31/27	3,245	3,276
United States Treasury Note/Bond	0.500%	4/30/27	126,813	126,972
United States Treasury Note/Bond	2.375%	5/15/27	424,774	479,264
United States Treasury Note/Bond	0.500%	5/31/27	655,515	655,921
United States Treasury Note/Bond	0.500%	6/30/27	445,850	446,060
United States Treasury Note/Bond	2.250%	8/15/27	508,974	571,481
United States Treasury Note/Bond	6.375%	8/15/27	33,585	47,444
United States Treasury Note/Bond	2.250%	11/15/27	813,084	915,483
United States Treasury Note/Bond	2.750%	2/15/28	667,601	778,590
United States Treasury Note/Bond	2.875%	5/15/28	755,131	890,821
United States Treasury Note/Bond	2.875%	8/15/28	1,040,238	1,231,382
United States Treasury Note/Bond	5.500%	8/15/28	39,225	54,658
United States Treasury Note/Bond	3.125%	11/15/28	866,900	1,047,597
United States Treasury Note/Bond	5.250%	11/15/28	45,485	62,911
United States Treasury Note/Bond	2.625%	2/15/29	697,211	816,608
United States Treasury Note/Bond	5.250%	2/15/29	45,278	63,092
United States Treasury Note/Bond	2.375%	5/15/29	903,778	1,042,734
United States Treasury Note/Bond	1.625%	8/15/29	679,659	741,249
United States Treasury Note/Bond	6.125%	8/15/29	50,571	75,462
United States Treasury Note/Bond	1.750%	11/15/29	508,572	561,336
United States Treasury Note/Bond	1.500%	2/15/30	92,629	100,097
United States Treasury Note/Bond	0.625%	5/15/30	1,378,138	1,373,838
United States Treasury Note/Bond	6.250%	5/15/30	131,653	202,643
United States Treasury Note/Bond	5.375%	2/15/31	350,937	521,141
United States Treasury Note/Bond	4.500%	2/15/36	335,026	512,798
United States Treasury Note/Bond	4.750%	2/15/37	35,000	55,798
United States Treasury Note/Bond	5.000%	5/15/37	59,400	97,379
United States Treasury Note/Bond	4.375%	2/15/38	55,118	85,640
United States Treasury Note/Bond	4.500%	5/15/38	5,613	8,851
United States Treasury Note/Bond	3.500%	2/15/39	132,956	188,028
United States Treasury Note/Bond	4.250%	5/15/39	109,385	168,931
United States Treasury Note/Bond	4.500%	8/15/39	120,862	192,359
United States Treasury Note/Bond	4.375%	11/15/39	233,466	366,906
United States Treasury Note/Bond	4.625%	2/15/40	260,527	422,421
United States Treasury Note/Bond	1.125%	5/15/40	3,820	3,784
United States Treasury Note/Bond	4.375%	5/15/40	184,735	291,737
United States Treasury Note/Bond	3.875%	8/15/40	178,452	265,783
United States Treasury Note/Bond	4.250%	11/15/40	233,132	364,015
United States Treasury Note/Bond	4.750%	2/15/41	208,930	346,400
United States Treasury Note/Bond	4.375%	5/15/41	163,418	259,758
United States Treasury Note/Bond	3.750%	8/15/41	64,325	94,749
United States Treasury Note/Bond	3.125%	11/15/41	78,330	106,015
United States Treasury Note/Bond	3.125%	2/15/42	190,872	258,901
United States Treasury Note/Bond	3.000%	5/15/42	183,799	244,653
United States Treasury Note/Bond	2.750%	8/15/42	439,324	563,020
United States Treasury Note/Bond	2.750%	11/15/42	473,325	606,002
United States Treasury Note/Bond	3.125%	2/15/43	324,938	440,291
United States Treasury Note/Bond	2.875%	5/15/43	512,230	668,942
United States Treasury Note/Bond	3.625%	8/15/43	394,910	576,568
United States Treasury Note/Bond	3.750%	11/15/43	388,181	577,540
United States Treasury Note/Bond	3.625%	2/15/44	356,732	522,166
United States Treasury Note/Bond	3.375%	5/15/44	432,981	612,127
United States Treasury Note/Bond	3.125%	8/15/44	590,185	804,492
United States Treasury Note/Bond	3.000%	11/15/44	365,342	488,930
United States Treasury Note/Bond	2.500%	2/15/45	444,671	548,128
United States Treasury Note/Bond	3.000%	5/15/45	485,417	651,371
United States Treasury Note/Bond	2.875%	8/15/45	381,043	501,845
United States Treasury Note/Bond	3.000%	11/15/45	207,935	280,159
United States Treasury Note/Bond	2.500%	2/15/46	536,975	664,673
United States Treasury Note/Bond	2.500%	5/15/46	626,992	777,370
United States Treasury Note/Bond	2.250%	8/15/46	445,311	527,764
United States Treasury Note/Bond	2.875%	11/15/46	631,620	839,461

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	3.000%	2/15/47	117,835	160,403
United States Treasury Note/Bond	3.000%	5/15/47	192,429	262,124
United States Treasury Note/Bond	2.750%	8/15/47	381,063	497,524
United States Treasury Note/Bond	2.750%	11/15/47	704,604	921,157
United States Treasury Note/Bond	3.000%	2/15/48	617,611	844,873
United States Treasury Note/Bond	3.125%	5/15/48	558,044	781,261
United States Treasury Note/Bond	3.000%	8/15/48	561,717	771,833
United States Treasury Note/Bond	3.375%	11/15/48	368,844	541,566
United States Treasury Note/Bond	3.000%	2/15/49	577,056	795,979
United States Treasury Note/Bond	2.875%	5/15/49	749,463	1,012,944
United States Treasury Note/Bond	2.250%	8/15/49	210,905	253,448
United States Treasury Note/Bond	2.375%	11/15/49	2,256	2,784
United States Treasury Note/Bond	2.000%	2/15/50	19,192	21,960
United States Treasury Note/Bond	1.250%	5/15/50	1,444,440	1,386,431
				111,474,761

Agency Bonds and Notes (1.2%)

² AID-Iraq	2.149%	1/18/22	10,900	11,211
² AID-Israel	5.500%	9/18/23	542	630
² AID-Israel	5.500%	12/4/23	4,768	5,589
² AID-Israel	5.500%	4/26/24	20,405	24,259
² AID-Jordan	2.578%	6/30/22	3,400	3,552
² AID-Jordan	3.000%	6/30/25	5,200	5,664
² AID-Tunisia	2.452%	7/24/21	3,275	3,324
² AID-Tunisia	1.416%	8/5/21	3,860	3,830
² AID-Ukraine	1.471%	9/29/21	10,100	10,239
Federal Farm Credit Banks	3.050%	11/15/21	7,650	7,947
Federal Farm Credit Banks	1.600%	12/28/21	13,500	13,778
Federal Farm Credit Banks	2.600%	1/18/22	6,000	6,221
Federal Farm Credit Banks	1.770%	6/26/23	8,000	8,353
Federal Farm Credit Banks	3.500%	12/20/23	5,000	5,545
Federal Farm Credit Banks Funding Corp.	0.375%	4/8/22	62,300	62,453
Federal Home Loan Banks	5.625%	6/11/21	19,450	20,448
Federal Home Loan Banks	1.875%	7/7/21	45,140	45,914
Federal Home Loan Banks	1.125%	7/14/21	61,790	62,390
Federal Home Loan Banks	3.000%	10/12/21	77,000	79,750
Federal Home Loan Banks	1.625%	11/19/21	38,030	38,770
Federal Home Loan Banks	1.875%	11/29/21	73,000	74,705
Federal Home Loan Banks	1.625%	12/20/21	50,200	51,237
Federal Home Loan Banks	0.250%	6/3/22	70,000	70,018
Federal Home Loan Banks	2.125%	6/10/22	9,900	10,262
Federal Home Loan Banks	2.000%	9/9/22	12,975	13,474
Federal Home Loan Banks	1.375%	2/17/23	20,970	21,579
Federal Home Loan Banks	2.125%	3/10/23	27,720	29,094
Federal Home Loan Banks	2.500%	2/13/24	57,095	61,512
Federal Home Loan Banks	2.875%	6/14/24	40,400	44,338
Federal Home Loan Banks	1.500%	8/15/24	19,950	20,865
Federal Home Loan Banks	5.375%	8/15/24	24,750	29,781
Federal Home Loan Banks	2.875%	9/13/24	14,985	16,529
Federal Home Loan Banks	0.500%	4/14/25	29,000	29,072
Federal Home Loan Banks	3.250%	11/16/28	114,785	136,725
Federal Home Loan Banks	5.500%	7/15/36	19,780	30,928
³ Federal Home Loan Mortgage Corp.	1.125%	8/12/21	25,000	25,261
³ Federal Home Loan Mortgage Corp.	2.375%	1/13/22	200,749	207,380
³ Federal Home Loan Mortgage Corp.	0.250%	6/8/22	30,000	30,008
³ Federal Home Loan Mortgage Corp.	0.375%	4/20/23	12,100	12,134
³ Federal Home Loan Mortgage Corp.	0.375%	5/5/23	49,050	49,174
³ Federal Home Loan Mortgage Corp.	2.750%	6/19/23	50,000	53,637
³ Federal Home Loan Mortgage Corp.	0.250%	6/26/23	54,475	54,417
³ Federal Home Loan Mortgage Corp.	1.500%	2/12/25	39,850	41,781
³ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	64,786	97,775
³ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	90,654	142,393
³ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	9,129	14,379
³ Federal National Mortgage Assn.	1.250%	8/17/21	159,820	161,735
³ Federal National Mortgage Assn.	1.375%	10/7/21	60,000	60,887

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3	Federal National Mortgage Assn.	2.000%	1/5/22	133,000	136,576
3	Federal National Mortgage Assn.	2.625%	1/11/22	35,992	37,314
3	Federal National Mortgage Assn.	1.875%	4/5/22	22,275	22,920
3	Federal National Mortgage Assn.	2.250%	4/12/22	23,810	24,666
3	Federal National Mortgage Assn.	1.375%	9/6/22	20,300	20,802
3	Federal National Mortgage Assn.	2.000%	10/5/22	18,525	19,257
3	Federal National Mortgage Assn.	2.375%	1/19/23	33,510	35,314
3	Federal National Mortgage Assn.	0.250%	5/22/23	71,700	71,626
3	Federal National Mortgage Assn.	2.875%	9/12/23	23,000	24,886
3	Federal National Mortgage Assn.	2.500%	2/5/24	90,320	97,265
3	Federal National Mortgage Assn.	1.750%	7/2/24	26,717	28,150
3	Federal National Mortgage Assn.	2.625%	9/6/24	149,285	163,057
3	Federal National Mortgage Assn.	1.625%	10/15/24	29,170	30,678
3	Federal National Mortgage Assn.	1.625%	1/7/25	36,330	38,257
3	Federal National Mortgage Assn.	0.625%	4/22/25	27,300	27,530
3	Federal National Mortgage Assn.	0.500%	6/17/25	41,000	41,065
3	Federal National Mortgage Assn.	2.125%	4/24/26	34,025	37,132
3	Federal National Mortgage Assn.	1.875%	9/24/26	48,275	51,993
3	Federal National Mortgage Assn.	6.250%	5/15/29	4,745	6,886
3	Federal National Mortgage Assn.	7.125%	1/15/30	26,389	41,098
3	Federal National Mortgage Assn.	7.250%	5/15/30	47,677	75,517
3	Federal National Mortgage Assn.	6.625%	11/15/30	24,700	38,269
3	Federal National Mortgage Assn.	5.625%	7/15/37	7,765	12,510
	Private Export Funding Corp.	4.300%	12/15/21	10,975	11,583
	Private Export Funding Corp.	2.800%	5/15/22	2,625	2,739
	Private Export Funding Corp.	2.050%	11/15/22	8,335	8,628
	Private Export Funding Corp.	3.550%	1/15/24	4,200	4,635
	Private Export Funding Corp.	2.450%	7/15/24	8,300	8,874
	Private Export Funding Corp.	1.750%	11/15/24	4,050	4,239
	Private Export Funding Corp.	3.250%	6/15/25	2,475	2,777
	Resolution Funding Corp.	8.625%	1/15/30	110	182
	Tennessee Valley Authority	1.875%	8/15/22	7,300	7,534
	Tennessee Valley Authority	2.875%	9/15/24	9,637	10,584
	Tennessee Valley Authority	0.750%	5/15/25	6,825	6,911
	Tennessee Valley Authority	6.750%	11/1/25	17,306	22,865
	Tennessee Valley Authority	2.875%	2/1/27	30,250	33,929
	Tennessee Valley Authority	7.125%	5/1/30	27,165	42,091
	Tennessee Valley Authority	4.700%	7/15/33	7,950	11,069
	Tennessee Valley Authority	4.650%	6/15/35	15,169	20,995
	Tennessee Valley Authority	5.880%	4/1/36	10,200	15,875
	Tennessee Valley Authority	6.150%	1/15/38	920	1,485
	Tennessee Valley Authority	5.500%	6/15/38	2,550	3,903
	Tennessee Valley Authority	5.250%	9/15/39	21,590	32,577
	Tennessee Valley Authority	4.875%	1/15/48	6,951	10,690
	Tennessee Valley Authority	5.375%	4/1/56	6,250	10,860
	Tennessee Valley Authority	4.625%	9/15/60	7,468	11,857
	Tennessee Valley Authority	4.250%	9/15/65	14,725	22,350

3,402,947

Conventional Mortgage-Backed Securities (21.8%)

3,4	Fannie Mae Pool	2.000%	7/1/23–4/1/35	132,102	136,472
3,4	Fannie Mae Pool	2.500%	10/1/22–7/1/50	2,739,619	2,865,042
3,4	Fannie Mae Pool	3.000%	9/1/20–7/1/50	6,154,511	6,512,893
3,4	Fannie Mae Pool	3.500%	9/1/20–3/1/50	5,427,058	5,778,770
3,4	Fannie Mae Pool	4.000%	4/1/21–5/1/50	4,210,350	4,532,871
3,4	Fannie Mae Pool	4.500%	7/1/20–8/1/49	1,674,784	1,830,072
3,4	Fannie Mae Pool	5.000%	7/1/20–12/1/49	518,071	582,453
3,4	Fannie Mae Pool	5.500%	8/1/20–2/1/42	282,134	323,339
3,4	Fannie Mae Pool	6.000%	12/1/20–5/1/41	183,677	216,383
3,4	Fannie Mae Pool	6.500%	10/1/21–10/1/39	49,036	57,462
3,4	Fannie Mae Pool	7.000%	10/1/22–11/1/38	14,138	16,560
3,4	Fannie Mae Pool	7.500%	11/1/22–12/1/32	1,247	1,440
3,4	Fannie Mae Pool	8.000%	3/1/22–9/1/31	415	488
3,4	Fannie Mae Pool	8.500%	1/1/22–5/1/32	180	213
3,4	Fannie Mae Pool	9.000%	12/1/20–8/1/30	36	43

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4	Fannie Mae Pool	9.500%	2/1/21–11/1/25	47	55
3.4	Freddie Mac Gold Pool	2.000%	1/1/28–12/1/31	46,712	48,478
3.4	Freddie Mac Gold Pool	2.500%	6/1/22–3/1/43	711,828	748,416
3.4	Freddie Mac Gold Pool	3.000%	3/1/21–12/1/47	2,545,295	2,696,212
3.4	Freddie Mac Gold Pool	3.500%	9/1/20–7/1/48	2,961,258	3,156,624
3.4	Freddie Mac Gold Pool	4.000%	8/1/20–2/1/49	2,096,472	2,260,381
3.4	Freddie Mac Gold Pool	4.500%	7/1/20–1/1/49	926,345	1,015,950
3.4	Freddie Mac Gold Pool	5.000%	7/1/20–11/1/48	259,689	290,189
3.4	Freddie Mac Gold Pool	5.500%	8/1/20–6/1/41	142,926	162,197
3.4	Freddie Mac Gold Pool	6.000%	8/1/20–5/1/40	72,568	85,231
3.4	Freddie Mac Gold Pool	6.500%	3/1/22–9/1/39	24,309	28,205
3.4	Freddie Mac Gold Pool	7.000%	10/1/20–12/1/38	8,772	10,082
3.4	Freddie Mac Gold Pool	7.500%	9/1/22–2/1/32	621	708
3.4	Freddie Mac Gold Pool	8.000%	7/1/20–12/1/31	759	887
3.4	Freddie Mac Gold Pool	8.500%	3/1/21–7/1/31	128	148
3.4	Freddie Mac Gold Pool	9.000%	11/1/20–3/1/31	112	135
3.4	Freddie Mac Gold Pool	9.500%	8/1/20–6/1/25	1	1
3.4	Freddie Mac Gold Pool	10.000%	3/1/21–4/1/25	1	1
4	Ginnie Mae I Pool	3.000%	1/15/26–3/15/45	137,030	144,624
4	Ginnie Mae I Pool	3.500%	11/15/25–7/15/45	166,330	177,759
4	Ginnie Mae I Pool	4.000%	6/15/24–6/15/46	212,123	228,016
4	Ginnie Mae I Pool	4.500%	9/15/20–2/15/49	205,606	228,445
4	Ginnie Mae I Pool	4.750%	8/15/33	11	13
4	Ginnie Mae I Pool	5.000%	9/15/20–4/15/41	105,249	118,560
4	Ginnie Mae I Pool	5.500%	10/15/20–2/15/41	60,332	68,660
4	Ginnie Mae I Pool	6.000%	11/15/22–6/15/41	48,049	54,962
4	Ginnie Mae I Pool	6.500%	9/15/23–1/15/39	10,956	12,305
4	Ginnie Mae I Pool	7.000%	9/15/22–9/15/36	2,861	3,308
4	Ginnie Mae I Pool	7.500%	9/15/22–6/15/32	1,270	1,429
4	Ginnie Mae I Pool	7.750%	2/15/30	1	1
4	Ginnie Mae I Pool	8.000%	1/15/22–12/15/30	793	928
4	Ginnie Mae I Pool	8.250%	6/15/27	1	1
4	Ginnie Mae I Pool	8.500%	7/15/21–3/15/31	160	193
4	Ginnie Mae I Pool	9.000%	2/15/21–1/15/31	161	196
4	Ginnie Mae I Pool	9.500%	9/15/20–9/15/25	7	7
0.4	Ginnie Mae II Pool	2.500%	6/20/27–7/1/50	1,125,814	1,185,611
0.4	Ginnie Mae II Pool	3.000%	10/20/26–7/1/50	4,694,699	4,990,971
0.4	Ginnie Mae II Pool	3.500%	9/20/25–7/1/50	4,643,823	4,956,144
0.4	Ginnie Mae II Pool	4.000%	9/20/25–7/1/50	2,383,403	2,562,633
4	Ginnie Mae II Pool	4.500%	12/20/20–7/20/49	1,058,717	1,154,356
4	Ginnie Mae II Pool	5.000%	12/20/32–3/20/49	372,484	414,720
4	Ginnie Mae II Pool	5.500%	8/20/23–1/20/49	89,971	103,377
4	Ginnie Mae II Pool	6.000%	7/20/23–12/20/41	27,105	32,011
4	Ginnie Mae II Pool	6.500%	3/20/31–9/20/40	12,344	14,703
4	Ginnie Mae II Pool	7.000%	3/20/28–11/20/38	1,695	2,090
4	Ginnie Mae II Pool	7.500%	8/20/30	2	3
4	Ginnie Mae II Pool	8.500%	10/20/30	6	8
0.3,4	UMBS Pool	2.000%	1/1/32–7/1/50	504,725	520,368
0.3,4	UMBS Pool	2.500%	7/1/34–7/1/50	2,552,716	2,664,240
0.3,4	UMBS Pool	3.000%	4/1/29–7/1/50	3,479,417	3,671,022
0.3,4	UMBS Pool	3.500%	7/1/26–7/1/50	1,657,605	1,757,978
0.3,4	UMBS Pool	4.000%	11/1/33–7/1/50	804,261	863,121
0.3,4	UMBS Pool	4.500%	8/1/48–7/1/50	728,410	788,467
3.4	UMBS Pool	5.000%	2/1/49–3/1/50	179,774	198,548
				60,278,179	

Nonconventional Mortgage-Backed Securities (0.0%)

3.4	Fannie Mae Pool	2.275%	7/1/43	5,289	5,506
3.4	Fannie Mae Pool	2.495%	9/1/43	370	373
3.4	Fannie Mae Pool	3.451%	4/1/41	1,011	1,032
3.4,5	Fannie Mae Pool, 12M USD LIBOR + 1.290%	3.366%	12/1/41	946	988
3.4,5	Fannie Mae Pool, 12M USD LIBOR + 1.310%	3.592%	9/1/37	1,307	1,351
3.4,5	Fannie Mae Pool, 12M USD LIBOR + 1.353%	3.353%	1/1/35	69	73
3.4,5	Fannie Mae Pool, 12M USD LIBOR + 1.392%	3.792%	10/1/37	564	585
3.4,5	Fannie Mae Pool, 12M USD LIBOR + 1.460%	3.460%	2/1/37	2	2

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.476%	3/1/43	2,474	2,521
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.509%	7/1/36	281	296
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.530%	12/1/43	882	952
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.555%	10/1/34	5	5
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.597%	6/1/43	1,632	1,657
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.607%	11/1/33	121	130
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.610%	10/1/37	521	542
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.623%	2/1/36	321	333
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.623%	8/1/39	1,062	1,101
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.625%	8/1/35	634	677
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.627%	3/1/38	107	111
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.632%	4/1/37	36	37
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.633%	1/1/35	1	1
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.635%	11/1/36	66	71
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.643%	1/1/37	213	223
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.658%	10/1/42	766	773
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.658%	7/1/35	382	403
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.660%	9/1/40	170	181
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.665%	6/1/36	37	39
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.682%	4/1/36	210	223
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.683%	12/1/33	172	185
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.687%	6/1/42	1,313	1,377
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.690%	5/1/40	449	474
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.690%	10/1/39	503	526
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.690%	9/1/42	1,456	1,531
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.695%	7/1/39	147	154
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.698%	8/1/40	411	436
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.700%	12/1/40	398	427
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.700%	1/1/42	892	932
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.700%	10/1/42	949	1,013
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.700%	4.531%	287	308
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.705%	11/1/39	269	283
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.711%	4/1/36	59	62
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.723%	11/1/39	499	527
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.724%	5/1/42	1,428	1,509
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.729%	9/1/34	201	208
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.730%	9/1/43	2,135	2,214
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.739%	6/1/41	145	154
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.746%	7/1/41	1,410	1,501
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.748%	5/1/35	219	230
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.750%	2/1/36	202	212
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.750%	10/1/40	289	307
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.771%	5/1/42	127	134
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.774%	4/1/37	58	64
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.778%	7/1/42	586	639
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.780%	2/1/41	271	290
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.793%	8/1/42	2,053	2,093
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.795%	3/1/42	945	1,011
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.795%	4.023%	338	366
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.805%	11/1/41	906	979
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.810%	10/1/40	812	864
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.810%	12/1/40	404	430
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.810%	11/1/33–11/1/39	779	837
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.810%	9/1/33	6	6
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.813%	1/1/42	766	819
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.813%	11/1/41	613	656
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.813%	9/1/40	1,066	1,135
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	5/1/41	690	740
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	11/1/40	229	244
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	12/1/40	298	314
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	2/1/41	567	609
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.815%	12/1/41	650	699
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.819%	3/1/41	897	959

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3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.820%	12/1/40	309	329
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.822%	12/1/39	447	470
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.824%	2/1/41	471	480
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.825%	3/1/41	700	763
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.826%	7/1/38	284	292
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.830%	6/1/41	776	827
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.835%	1/1/40	566	597
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.838%	2/1/42	971	1,048
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.840%	8/1/39	401	426
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.874%	5/1/40	158	168
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.880%	11/1/34	337	363
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.909%	4/1/37	319	342
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.912%	5/1/36	78	79
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.925%	10/1/37	18	20
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.965%	4/1/37	21	23
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 1.989%	1/1/37	32	34
3.4.5	Fannie Mae Pool, 12M USD LIBOR + 2.130%	10/1/36	215	234
3.4.5	Fannie Mae Pool, 1YR CMT + 2.155%	12/1/37	626	653
3.4.5	Fannie Mae Pool, 1YR CMT + 2.185%	5/1/36	42	46
3.4.5	Fannie Mae Pool, 1YR CMT + 2.190%	12/1/36	9	9
3.4.5	Fannie Mae Pool, 1YR CMT + 2.235%	12/1/35	3	3
3.4.5	Fannie Mae Pool, 1YR CMT + 2.238%	7/1/38	220	232
3.4.5	Fannie Mae Pool, 1YR CMT + 2.268%	5/1/33	3	3
3.4.5	Fannie Mae Pool, 1YR CMT + 2.268%	12/1/35	204	217
3.4.5	Fannie Mae Pool, 1YR CMT + 2.268%	9/1/33	3	3
3.4.5	Fannie Mae Pool, 1YR CMT + 2.275%	11/1/32	6	6
3.4.5	Fannie Mae Pool, 1YR CMT + 2.313%	1/1/35	222	240
3.4.5	Fannie Mae Pool, 6M USD LIBOR + 1.028%	4/1/37	790	825
3.4.5	Fannie Mae Pool, 6M USD LIBOR + 1.413%	7/1/34	122	129
3.4.5	Fannie Mae Pool, 6M USD LIBOR + 1.840%	8/1/37	551	584
3.4	Fannie Mae REMICS	10/25/29	9,383	9,908
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.244%	8/1/37	50	50
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.536%	3/1/37	68	70
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.550%	4/1/37	1	1
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.570%	3/1/37	28	30
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.588%	9/1/37	284	293
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.625%	1/1/38	79	85
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	5/1/42	173	174
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	12/1/36	287	310
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.640%	11/1/43	487	510
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.660%	10/1/37	524	548
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.695%	2/1/37	186	201
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.727%	1/1/35	58	61
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.743%	12/1/36	416	436
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.745%	12/1/40	824	871
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	5/1/38	48	49
3.4.5	Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.750%	4/1/33-3/1/36	13	13

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	3.730%	12/1/36	148	161
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.765%	3.765%	4/1/35	1	1
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770%	3.728%	5/1/33	13	13
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.770%	3.869%	12/1/34	7	7
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.780%	3.767%	3/1/36	4	4
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.797%	3.872%	12/1/34	297	307
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.802%	3.408%	6/1/37	558	603
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.829%	3.955%	12/1/35	289	310
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.829%	4.105%	3/1/42	731	781
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.834%	4.010%	6/1/41	35	37
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.840%	4.590%	6/1/37	70	74
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.851%	4.253%	1/1/37	253	271
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.859%	3.926%	2/1/42	248	265
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.866%	4.349%	8/1/37	226	236
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.886%	6/1/40	330	349
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	2.924%	5/1/40	203	211
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.609%	6/1/41	219	230
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.630%	5/1/40	127	135
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	3.880%	12/1/40–3/1/41	1,192	1,275
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.880%	4.630%	6/1/40	462	479
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.885%	4.510%	7/1/38	221	226
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	3.902%	2/1/42	485	495
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.889%	4.041%	12/1/39	133	144
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.894%	4.255%	9/1/40	728	774
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	3.374%	6/1/40	360	375
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.900%	3.844%	11/1/40	502	526
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	3.910%	2/1/41	635	692
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.910%	3.928%	1/1/41	130	140
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 1.995%	3.995%	3/1/37	406	437
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.006%	3.566%	5/1/37	749	784
3.4.5 Freddie Mac Non Gold Pool, 12M USD LIBOR + 2.085%	4.085%	3/1/38	75	80
3.4.5 Freddie Mac Non Gold Pool, 1YR CMT + 2.000%	3.625%	7/1/35	63	66
3.4.5 Freddie Mac Non Gold Pool, 1YR CMT + 2.125%	2.625%	6/1/35	2	2

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	2.884%	5/1/36	359	379
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	3.261%	6/1/34	2	2
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	3.757%	2/1/36	209	222
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	4.006%	11/1/34	671	709
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	4.334%	8/1/34	1	1
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.250%	4.398%	11/1/36	133	138
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.273%	3.773%	6/1/36	8	8
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.315%	4.315%	12/1/34	24	25
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.409%	4.159%	11/1/33	2	2
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.410%	4.064%	10/1/36	392	423
3.4.5	Freddie Mac Non Gold Pool, 1YR CMT + 2.549%	4.048%	3/1/37	89	90
3.4.5	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	2.855%	6/1/37	305	315
3.4.5	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.355%	3.019%	5/1/37	33	34
3.4.5	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.570%	3.424%	3/1/37	117	123
3.4.5	Freddie Mac Non Gold Pool, 6M USD LIBOR + 1.665%	3.356%	1/1/37	587	623
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.000%	1/20/41–1/20/44	7,652	7,950
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.125%	10/20/38–12/20/43	6,051	6,299
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.250%	7/20/38–8/20/41	1,635	1,688
4.5	Ginnie Mae II Pool, 1YR CMT + 1.500%	3.875%	6/20/29–6/20/43	4,352	4,577
4.5	Ginnie Mae II Pool, 1YR CMT + 2.000%	3.625%	11/20/40	59	62
4.5	Ginnie Mae II Pool, 1YR CMT + 2.000%	4.375%	5/20/41	503	522
				106,381	

Total U.S. Government and Agency Obligations (Cost \$162,964,761) **175,262,268**

Asset-Backed/Commercial Mortgage-Backed Securities (2.6%)

4	Ally Auto Receivables Trust 2017-4	1.750%	12/15/21	1,543	1,546
4	Ally Auto Receivables Trust 2017-4	1.960%	7/15/22	3,128	3,157
4	Ally Auto Receivables Trust 2018-1	2.350%	6/15/22	2,420	2,436
4	Ally Auto Receivables Trust 2018-1	2.530%	2/15/23	1,825	1,865
4	Ally Auto Receivables Trust 2018-2	3.090%	6/15/23	2,230	2,307
4	Ally Auto Receivables Trust 2018-3	3.000%	1/17/23	1,235	1,252
4	Ally Auto Receivables Trust 2018-3	3.120%	7/17/23	2,375	2,468
4	Ally Auto Receivables Trust 2019-2	2.230%	1/16/24	15,900	16,275
4	Ally Auto Receivables Trust 2019-2	2.260%	8/15/24	1,875	1,956
4	Ally Auto Receivables Trust 2019-4	1.840%	6/17/24	13,355	13,614
4	Ally Auto Receivables Trust 2019-4	1.920%	1/15/25	1,600	1,662
4	Ally Master Owner Trust Series 2018-1	2.700%	1/17/23	23,500	23,715
4	Ally Master Owner Trust Series 2018-2	3.290%	5/15/23	6,275	6,407
4	American Express Credit Account Master Trust 2017-6	2.040%	5/15/23	21,800	21,907
4	American Express Credit Account Master Trust 2017-7	2.350%	5/15/25	13,300	13,877
4	American Express Credit Account Master Trust 2018-2	3.010%	10/15/25	14,150	15,114
4	American Express Credit Account Master Trust 2018-4	2.990%	12/15/23	18,000	18,416
4	American Express Credit Account Master Trust 2018-8	3.180%	4/15/24	2,200	2,273
4	American Express Credit Account Master Trust 2019-1	2.870%	10/15/24	18,955	19,746
4	AmeriCredit Automobile Receivables Trust 2017-3	1.900%	3/18/22	356	357
4	AmeriCredit Automobile Receivables Trust 2018-1	3.070%	12/19/22	3,109	3,139
4	AmeriCredit Automobile Receivables Trust 2018-1	3.260%	1/18/24	3,150	3,230
4	AmeriCredit Automobile Receivables Trust 2018-1	3.500%	1/18/24	2,100	2,173
4	AmeriCredit Automobile Receivables Trust 2019-1	2.970%	11/20/23	5,025	5,130
4	Banc of America Commercial Mortgage Trust 2015-UBS7	3.429%	9/15/48	2,350	2,488
4	Banc of America Commercial Mortgage Trust 2015-UBS7	3.705%	9/15/48	4,100	4,536
4	Banc of America Commercial Mortgage Trust 2017-BNK3	3.574%	2/15/50	9,108	10,196
4	Banc of America Commercial Mortgage Trust 2017-BNK3	3.748%	2/15/50	3,542	3,865
4	BANK 2017 - BNK5	3.390%	6/15/60	9,750	10,845
4	BANK 2017 - BNK5	3.624%	6/15/60	4,450	4,887
4	BANK 2017 - BNK6	3.518%	7/15/60	3,388	3,802
4	BANK 2017 - BNK6	3.741%	7/15/60	3,388	3,771
4	BANK 2017 - BNK7	3.175%	9/15/60	6,984	7,648
4	BANK 2017 - BNK7	3.435%	9/15/60	5,790	6,478

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4	BANK 2017 - BNK7	3.748%	9/15/60	4,100	4,469
4	BANK 2017 - BNK8	3.488%	11/15/50	8,000	8,999
4	BANK 2017 - BNK8	3.731%	11/15/50	1,325	1,457
4	BANK 2017 - BNK9	3.279%	11/15/54	8,000	8,744
4	BANK 2017 - BNK9	3.538%	11/15/54	8,000	9,011
4	BANK 2018 - BN10	3.641%	2/15/61	1,802	1,987
4	BANK 2018 - BN10	3.688%	2/15/61	7,600	8,627
4	BANK 2018 - BN10	3.898%	2/15/61	2,100	2,349
4	BANK 2018 - BN11	4.046%	3/15/61	5,550	6,457
4	BANK 2018 - BN12	4.255%	5/15/61	6,550	7,724
4	BANK 2018 - BN12	4.490%	5/15/61	2,100	2,448
4	BANK 2018 - BN13	3.953%	8/15/61	2,300	2,662
4	BANK 2018 - BN13	4.217%	8/15/61	2,200	2,594
4	BANK 2018 - BN14	4.128%	9/15/60	3,425	3,711
4	BANK 2018 - BN14	4.231%	9/15/60	3,575	4,220
4	BANK 2018 - BN14	4.481%	9/15/60	1,550	1,804
4	BANK 2018 - BN15	4.407%	11/15/61	7,690	9,188
4	BANK 2019 - BN16	4.005%	2/15/52	6,625	7,778
4	BANK 2019 - BN17	3.714%	4/15/52	7,350	8,520
4	BANK 2019 - BN17	3.976%	4/15/52	1,750	1,987
4	BANK 2019 - BN18	3.584%	5/15/62	21,125	24,354
4	BANK 2019 - BN18	3.826%	5/15/62	2,575	2,908
4	BANK 2019 - BN19	3.183%	8/15/61	15,850	17,771
4	BANK 2019 - BN20	3.011%	9/15/62	10,250	11,362
4	BANK 2019 - BN21	2.851%	10/17/52	21,600	23,658
4	BANK 2019 - BN21	3.093%	10/17/52	4,325	4,724
4	BANK 2019 - BN22	2.978%	11/15/62	16,943	18,747
4	BANK 2019 - BN23	2.920%	12/15/52	10,705	11,815
4	BANK 2019 - BN23	3.203%	12/15/52	4,000	4,291
4	BANK 2019 - BN24	2.960%	11/15/62	8,050	8,922
4	BANK 2019 - BN24	3.283%	11/15/62	3,750	4,112
4	BANK 2020 - BN25	2.649%	1/15/63	11,830	12,804
4	BANK 2020 - BN25	2.841%	1/15/63	3,685	3,902
4	BANK 2020 - BN26	2.403%	3/15/63	10,460	11,107
4	BANK 2020 - BN26	2.687%	3/15/63	3,310	3,402
4	BANK 2020 - BNK27	2.144%	4/15/63	9,540	9,869
4	BANK 2020 - BNK27	2.551%	4/15/63	2,825	2,919
4	Bank of America Credit Card Trust 2018-A1	2.700%	7/17/23	26,500	26,882
4	Bank of America Credit Card Trust 2018-A2	3.000%	9/15/23	23,450	23,924
4	Bank of America Credit Card Trust 2019-A1	1.740%	1/15/25	10,750	11,051
4	Bank of Nova Scotia	1.875%	4/26/21	8,800	8,915
4	BBCMS Mortgage Trust 2017-C1	3.674%	2/15/50	17,475	19,710
4	BBCMS Mortgage Trust 2017-C1	3.898%	2/15/50	4,675	5,181
4	BBCMS Mortgage Trust 2018-C2	4.314%	12/15/51	8,350	9,885
4	BBCMS Mortgage Trust 2019-C3	3.583%	5/15/52	21,595	24,633
4	BBCMS Mortgage Trust 2019-C4	2.919%	8/15/52	15,870	17,351
4	BBCMS Mortgage Trust 2019-C4	3.171%	8/15/52	1,325	1,423
4	BBCMS Mortgage Trust 2019-C5	3.063%	11/15/52	8,975	9,954
4	BBCMS Mortgage Trust 2019-C5	3.366%	11/15/52	5,375	5,857
4	BBCMS Mortgage Trust 2020-C6	2.639%	2/15/53	7,635	8,216
4	BBCMS Mortgage Trust 2020-C6	2.840%	2/15/53	2,000	2,070
4	BBCMS Mortgage Trust 2020-C7	2.037%	4/15/53	2,520	2,604
4	Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26		1/12/45	931	862
4	Benchmark 2018-B1 Mortgage Trust	5.513%	1/15/51	7,960	9,024
4	Benchmark 2018-B1 Mortgage Trust	3.666%	1/15/51	2,600	2,857
4	Benchmark 2018-B2 Mortgage Trust	3.878%	1/15/51	6,050	6,343
4	Benchmark 2018-B2 Mortgage Trust	3.662%	2/15/51	17,575	20,226
4	Benchmark 2018-B2 Mortgage Trust	3.882%	2/15/51	8,225	9,335
4	Benchmark 2018-B3 Mortgage Trust	4.084%	2/15/51	5,000	5,289
4	Benchmark 2018-B3 Mortgage Trust	3.848%	4/10/51	13,150	15,278
4	Benchmark 2018-B3 Mortgage Trust	4.025%	4/10/51	18,625	21,842
4	Benchmark 2018-B4 Mortgage Trust	4.121%	7/15/51	3,250	3,665
4	Benchmark 2018-B4 Mortgage Trust	4.311%	7/15/51	8,850	10,460
4	Benchmark 2018-B5 Mortgage Trust	4.208%	7/15/51		

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4	Benchmark 2018-B5 Mortgage Trust	4.419%	7/15/51	1,750	2,029
4	Benchmark 2018-B6 Mortgage Trust	4.203%	10/10/51	3,325	3,581
4	Benchmark 2018-B6 Mortgage Trust	4.261%	10/10/51	4,021	4,779
4	Benchmark 2018-B6 Mortgage Trust	4.441%	10/10/51	1,250	1,473
4	Benchmark 2018-B7 Mortgage Trust	4.510%	5/15/53	12,400	14,993
4	Benchmark 2018-B8 Mortgage Trust	4.232%	1/15/52	10,690	12,707
4	Benchmark 2018-B8 Mortgage Trust	4.532%	1/15/52	3,400	4,003
4	Benchmark 2019-B10 Mortgage Trust	3.717%	3/15/62	6,100	7,031
4	Benchmark 2019-B10 Mortgage Trust	3.979%	3/15/62	2,600	2,903
4	Benchmark 2019-B11 Mortgage Trust	3.542%	5/15/52	15,840	18,060
4	Benchmark 2019-B11 Mortgage Trust	3.784%	5/15/52	4,225	4,764
4	Benchmark 2019-B13 Mortgage Trust	2.952%	8/15/57	2,675	2,941
4	Benchmark 2019-B14 Mortgage Trust	3.049%	12/15/62	13,650	15,114
4	Benchmark 2019-B15 Mortgage Trust	2.928%	12/15/72	13,355	14,736
4	Benchmark 2019-B9 Mortgage Trust	4.016%	3/15/52	6,281	7,373
4	Benchmark 2019-IG1 Mortgage Trust	2.687%	9/15/43	7,900	8,498
4	Benchmark 2019-IG1 Mortgage Trust	2.909%	9/15/43	2,640	2,797
4	Benchmark 2020-B16 Mortgage Trust	2.732%	2/15/53	5,275	5,700
4	Benchmark 2020-B16 Mortgage Trust	2.944%	2/15/53	1,295	1,358
4	Benchmark 2020-B17 Mortgage Trust	2.289%	3/15/53	5,530	5,772
4	Benchmark 2020-B17 Mortgage Trust	2.583%	3/15/53	1,655	1,714
4	BMW Vehicle Owner Trust 2018-A	2.350%	4/25/22	4,062	4,087
4	BMW Vehicle Owner Trust 2018-A	2.510%	6/25/24	1,850	1,892
4	Cantor Commercial Real Estate Lending 2019-CF1	3.786%	5/15/52	4,025	4,644
4	Cantor Commercial Real Estate Lending 2019-CF2	2.874%	11/15/52	8,100	8,802
4	Cantor Commercial Real Estate Lending 2019-CF3	3.006%	1/15/53	8,006	8,839
4	Cantor Commercial Real Estate Lending 2019-CF3	3.298%	1/15/53	3,434	3,745
4	Capital One Auto Receivables Trust 2019-1	2.510%	11/15/23	6,330	6,497
4	Capital One Auto Receivables Trust 2019-1	2.560%	10/15/24	2,125	2,234
4	Capital One Auto Receivables Trust 2020-1	1.600%	11/15/24	3,175	3,238
4	Capital One Auto Receivables Trust 2020-1	1.630%	8/15/25	800	827
4	Capital One Multi-Asset Execution Trust 2015-A8	2.050%	8/15/23	8,200	8,241
4	Capital One Multi-Asset Execution Trust 2017-A3	2.430%	1/15/25	9,850	10,160
4	Capital One Multi-Asset Execution Trust 2017-A4	1.990%	7/17/23	15,200	15,252
4	Capital One Multi-Asset Execution Trust 2017-A6	2.290%	7/15/25	12,800	13,324
4	Capital One Multi-Asset Execution Trust 2018-A1	3.010%	2/15/24	6,775	6,914
4	Capital One Multi-Asset Execution Trust 2019-A1	2.840%	12/15/24	4,250	4,415
4	Capital One Multi-Asset Execution Trust 2019-A3	2.060%	8/15/28	12,040	12,878
4	CarMax Auto Owner Trust 2016-3	1.600%	1/18/22	1,099	1,101
4	CarMax Auto Owner Trust 2017-2	2.410%	12/15/22	3,325	3,365
4	CarMax Auto Owner Trust 2017-4	2.110%	10/17/22	2,356	2,372
4	CarMax Auto Owner Trust 2017-4	2.330%	5/15/23	3,200	3,271
4	CarMax Auto Owner Trust 2018-1	2.480%	11/15/22	3,266	3,302
4	CarMax Auto Owner Trust 2018-1	2.640%	6/15/23	1,200	1,235
4	CarMax Auto Owner Trust 2018-2	2.980%	1/17/23	3,682	3,740
4	CarMax Auto Owner Trust 2018-2	3.160%	7/17/23	2,625	2,732
4	CarMax Auto Owner Trust 2019-4	2.020%	11/15/24	10,750	11,045
4	CarMax Auto Owner Trust 2019-4	2.130%	7/15/25	1,350	1,409
4	CarMax Auto Owner Trust 2020-1	1.890%	12/16/24	10,328	10,626
4	CarMax Auto Owner Trust 2020-1	2.030%	6/16/25	790	823
4	CarMax Auto Owner Trust 2020-2	1.700%	11/15/24	6,250	6,396
4	CD 2016-CD1 Commercial Mortgage Trust	2.724%	8/10/49	9,075	9,617
4	CD 2016-CD2 Commercial Mortgage Trust	3.526%	11/10/49	7,300	8,094
4	CD 2017-CD3 Commercial Mortgage Trust	3.453%	2/10/50	1,285	1,385
4	CD 2017-CD3 Commercial Mortgage Trust	3.631%	2/10/50	9,773	10,895
4	CD 2017-CD3 Commercial Mortgage Trust	3.833%	2/10/50	2,542	2,758
4	CD 2017-CD4 Commercial Mortgage Trust	3.514%	5/10/50	5,133	5,715
4	CD 2017-CD4 Commercial Mortgage Trust	3.747%	5/10/50	3,000	3,281
4	CD 2017-CD5 Commercial Mortgage Trust	3.431%	8/15/50	3,500	3,886
4	CD 2017-CD6 Commercial Mortgage Trust	3.332%	11/13/50	3,300	3,497
4	CD 2017-CD6 Commercial Mortgage Trust	3.456%	11/13/50	6,575	7,337
4	CD 2017-CD6 Commercial Mortgage Trust	3.709%	11/13/50	3,825	4,167
4	CD 2018-CD7 Commercial Mortgage Trust	4.279%	8/15/51	7,375	8,683
4	CD 2019-CD8 Commercial Mortgage Trust	2.912%	8/15/57	10,580	11,555

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	CenterPoint Energy Transition Bond Co. IV LLC 2012-1	3.028%	10/15/25	9,483	9,984
4	CFCRE Commercial Mortgage Trust 2016-C3	3.865%	1/10/48	5,800	6,474
4	CFCRE Commercial Mortgage Trust 2016-C4	3.283%	5/10/58	8,250	8,895
4	CFCRE Commercial Mortgage Trust 2016-C4	3.691%	5/10/58	5,900	6,237
4	CFCRE Commercial Mortgage Trust 2016-C6	3.217%	11/10/49	14,200	15,371
4	CFCRE Commercial Mortgage Trust 2017-C8	3.572%	6/15/50	3,650	4,056
4	Chase Issuance Trust 2012-A7	2.160%	9/15/24	23,690	24,582
4	Chase Issuance Trust 2014-A2	2.770%	3/15/23	11,150	11,339
4	Chase Issuance Trust 2016-A4	1.490%	7/15/22	9,850	9,854
4	Chase Issuance Trust 2020-A1	1.530%	1/15/25	26,500	27,247
4	Citibank Credit Card Issuance Trust 2014-A1	2.880%	1/23/23	10,460	10,606
4	Citibank Credit Card Issuance Trust 2014-A5	2.680%	6/7/23	14,767	15,079
4	Citibank Credit Card Issuance Trust 2016-A2	2.190%	11/20/23	11,325	11,606
4	Citibank Credit Card Issuance Trust 2018-A1	2.490%	1/20/23	27,800	28,122
4	Citibank Credit Card Issuance Trust 2018-A3	3.290%	5/23/25	26,125	28,235
4	Citigroup Commercial Mortgage Trust 2012-GC8	3.024%	9/10/45	5,211	5,353
4	Citigroup Commercial Mortgage Trust 2013-GC11	3.093%	4/10/46	3,163	3,297
4	Citigroup Commercial Mortgage Trust 2013-GC11	3.422%	4/10/46	2,000	2,094
4	Citigroup Commercial Mortgage Trust 2013-GC15	3.942%	9/10/46	794	826
4	Citigroup Commercial Mortgage Trust 2013-GC15	4.371%	9/10/46	1,975	2,150
4	Citigroup Commercial Mortgage Trust 2013-GC15	4.649%	9/10/46	2,875	3,087
4	Citigroup Commercial Mortgage Trust 2013-GC17	3.675%	11/10/46	607	629
4	Citigroup Commercial Mortgage Trust 2013-GC17	4.131%	11/10/46	3,150	3,402
4	Citigroup Commercial Mortgage Trust 2013-GC17	4.544%	11/10/46	1,150	1,245
4	Citigroup Commercial Mortgage Trust 2013-GC17	5.095%	11/10/46	1,150	1,225
4	Citigroup Commercial Mortgage Trust 2014-GC19	3.552%	3/10/47	848	874
4	Citigroup Commercial Mortgage Trust 2014-GC19	4.023%	3/10/47	1,700	1,837
4	Citigroup Commercial Mortgage Trust 2014-GC19	4.345%	3/10/47	1,425	1,527
4	Citigroup Commercial Mortgage Trust 2014-GC21	3.477%	5/10/47	494	515
4	Citigroup Commercial Mortgage Trust 2014-GC21	3.855%	5/10/47	3,025	3,275
4	Citigroup Commercial Mortgage Trust 2014-GC21	4.328%	5/10/47	2,450	2,567
4	Citigroup Commercial Mortgage Trust 2014-GC23	3.622%	7/10/47	3,875	4,170
4	Citigroup Commercial Mortgage Trust 2014-GC25	3.635%	10/10/47	8,525	9,223
4	Citigroup Commercial Mortgage Trust 2015-GC27	3.137%	2/10/48	11,450	12,169
4	Citigroup Commercial Mortgage Trust 2015-GC27	3.571%	2/10/48	4,550	4,788
4	Citigroup Commercial Mortgage Trust 2015-GC29	2.674%	4/10/48	38	38
4	Citigroup Commercial Mortgage Trust 2015-GC29	3.192%	4/10/48	9,075	9,729
4	Citigroup Commercial Mortgage Trust 2015-GC29	3.758%	4/10/48	4,365	4,502
4	Citigroup Commercial Mortgage Trust 2015-GC31	3.762%	6/10/48	4,625	5,089
4	Citigroup Commercial Mortgage Trust 2015-GC33	3.778%	9/10/58	5,725	6,329
4	Citigroup Commercial Mortgage Trust 2016-C1	3.003%	5/10/49	3,400	3,566
4	Citigroup Commercial Mortgage Trust 2016-C1	3.209%	5/10/49	6,500	7,051
4	Citigroup Commercial Mortgage Trust 2016-C2	2.832%	8/10/49	3,500	3,731
4	Citigroup Commercial Mortgage Trust 2016-GC36	3.616%	2/10/49	11,425	12,601
4	Citigroup Commercial Mortgage Trust 2016-P4	2.902%	7/10/49	3,825	4,089
4	Citigroup Commercial Mortgage Trust 2017-B1	3.458%	8/15/50	13,430	14,916
4	Citigroup Commercial Mortgage Trust 2017-B1	3.711%	8/15/50	2,675	2,933
4	Citigroup Commercial Mortgage Trust 2017-C4	3.471%	10/12/50	8,000	8,907
4	Citigroup Commercial Mortgage Trust 2017-C4	3.764%	10/12/50	2,125	2,333
4	Citigroup Commercial Mortgage Trust 2018-B2	3.788%	3/10/51	2,950	3,081
4	Citigroup Commercial Mortgage Trust 2018-B2	4.009%	3/10/51	17,325	20,074
4	Citigroup Commercial Mortgage Trust 2018-C6	4.412%	11/10/51	2,300	2,737
4	Citigroup Commercial Mortgage Trust 2019-GC41	2.869%	8/10/56	13,210	14,418
4	Citigroup Commercial Mortgage Trust 2019-GC43	3.038%	11/10/52	16,100	17,809
4	Citigroup Commercial Mortgage Trust 2020-GC46	2.717%	2/15/53	6,355	6,859
4	Citigroup Commercial Mortgage Trust 2020-GC46	2.918%	2/15/53	2,655	2,782
4	COMM 2012-CCRE2 Mortgage Trust	3.147%	8/15/45	2,580	2,661
4	COMM 2012-CCRE2 Mortgage Trust	3.791%	8/15/45	2,950	3,020
4	COMM 2012-CCRE3 Mortgage Trust	2.822%	10/15/45	4,889	4,974
4,6	COMM 2012-CCRE3 Mortgage Trust	3.416%	10/15/45	3,548	3,578
4	COMM 2012-CCRE4 Mortgage Trust	2.853%	10/15/45	5,119	5,238
4	COMM 2012-CCRE5 Mortgage Trust	2.771%	12/10/45	1,500	1,539
4	COMM 2013-CCRE10 Mortgage Trust	4.210%	8/10/46	1,120	1,213
4	COMM 2013-CCRE11 Mortgage Trust	3.660%	8/10/50	1,011	1,049

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4	COMM 2013-CCRE11 Mortgage Trust	3.983%	8/10/50	1,909	2,044
4	COMM 2013-CCRE11 Mortgage Trust	4.258%	8/10/50	6,600	7,171
4	COMM 2013-CCRE11 Mortgage Trust	4.715%	8/10/50	1,430	1,534
4	COMM 2013-CCRE12 Mortgage Trust	3.623%	10/10/46	1,174	1,191
4	COMM 2013-CCRE12 Mortgage Trust	3.765%	10/10/46	2,166	2,290
4	COMM 2013-CCRE12 Mortgage Trust	4.046%	10/10/46	1,700	1,831
4	COMM 2013-CCRE12 Mortgage Trust	4.300%	10/10/46	1,150	1,211
4	COMM 2013-CCRE12 Mortgage Trust	4.762%	10/10/46	575	592
4	COMM 2013-CCRE13 Mortgage Trust	3.706%	11/10/46	416	433
4	COMM 2013-CCRE13 Mortgage Trust	4.194%	11/10/46	5,850	6,372
4	COMM 2013-CCRE13 Mortgage Trust	4.449%	11/10/46	1,750	1,895
4	COMM 2013-CCRE6 Mortgage Trust	3.101%	3/10/46	2,908	3,029
4	COMM 2013-CCRE7 Mortgage Trust	3.213%	3/10/46	1,405	1,465
4	COMM 2013-CCRE8 Mortgage Trust	3.612%	6/10/46	3,262	3,460
4	COMM 2013-CCRE9 Mortgage Trust	4.362%	7/10/45	4,060	4,352
4	COMM 2013-LC13 Mortgage Trust	4.205%	8/10/46	1,680	1,793
4	COMM 2013-LC6 Mortgage Trust	2.941%	1/10/46	4,209	4,326
4	COMM 2013-LC6 Mortgage Trust	3.282%	1/10/46	2,547	2,611
4	COMM 2014-CCRE14 Mortgage Trust	3.147%	2/10/47	737	739
4	COMM 2014-CCRE14 Mortgage Trust	4.236%	2/10/47	1,775	1,928
4	COMM 2014-CCRE14 Mortgage Trust	4.526%	2/10/47	1,950	2,119
4	COMM 2014-CCRE14 Mortgage Trust	4.769%	2/10/47	1,175	1,240
4	COMM 2014-CCRE15 Mortgage Trust	2.928%	2/10/47	1,217	1,217
4	COMM 2014-CCRE15 Mortgage Trust	3.595%	2/10/47	1,075	1,114
4	COMM 2014-CCRE15 Mortgage Trust	4.074%	2/10/47	2,641	2,877
4	COMM 2014-CCRE15 Mortgage Trust	4.844%	2/10/47	1,320	1,422
4	COMM 2014-CCRE16 Mortgage Trust	3.653%	4/10/47	1,724	1,800
4	COMM 2014-CCRE16 Mortgage Trust	4.278%	4/10/47	2,950	3,136
4	COMM 2014-CCRE17 Mortgage Trust	3.598%	5/10/47	1,099	1,144
4	COMM 2014-CCRE17 Mortgage Trust	3.977%	5/10/47	2,225	2,431
4	COMM 2014-CCRE17 Mortgage Trust	4.377%	5/10/47	1,375	1,425
4	COMM 2014-CCRE18 Mortgage Trust	3.452%	7/15/47	3,245	3,351
4	COMM 2014-CCRE18 Mortgage Trust	3.828%	7/15/47	1,400	1,525
4	COMM 2014-CCRE18 Mortgage Trust	4.103%	7/15/47	1,845	1,958
4	COMM 2014-CCRE19 Mortgage Trust	3.796%	8/10/47	8,400	9,161
4	COMM 2014-CCRE19 Mortgage Trust	4.080%	8/10/47	2,250	2,373
4	COMM 2014-CCRE20 Mortgage Trust	3.590%	11/10/47	2,375	2,585
4	COMM 2014-CCRE21 Mortgage Trust	3.528%	12/10/47	7,938	8,527
4	COMM 2014-LC15 Mortgage Trust	4.006%	4/10/47	8,215	8,918
4	COMM 2014-LC17 Mortgage Trust	3.164%	10/10/47	513	515
4	COMM 2014-LC17 Mortgage Trust	3.917%	10/10/47	2,225	2,446
4	COMM 2014-UBS2 Mortgage Trust	2.820%	3/10/47	2	2
4	COMM 2014-UBS2 Mortgage Trust	3.472%	3/10/47	730	754
4	COMM 2014-UBS2 Mortgage Trust	3.961%	3/10/47	2,533	2,741
4	COMM 2014-UBS2 Mortgage Trust	4.199%	3/10/47	709	759
4	COMM 2014-UBS2 Mortgage Trust	4.701%	3/10/47	449	470
4	COMM 2014-UBS3 Mortgage Trust	3.819%	6/10/47	4,475	4,836
4	COMM 2014-UBS4 Mortgage Trust	3.694%	8/10/47	5,575	6,045
4	COMM 2014-UBS4 Mortgage Trust	3.968%	8/10/47	2,144	2,291
4	COMM 2014-UBS5 Mortgage Trust	3.838%	9/10/47	6,650	7,235
4	COMM 2014-UBS6 Mortgage Trust	2.935%	12/10/47	920	920
4	COMM 2014-UBS6 Mortgage Trust	3.387%	12/10/47	5,051	5,262
4	COMM 2014-UBS6 Mortgage Trust	3.644%	12/10/47	10,725	11,646
4	COMM 2014-UBS6 Mortgage Trust	4.048%	12/10/47	2,800	3,003
4	COMM 2015-CCRE22 Mortgage Trust	2.856%	3/10/48	816	816
4	COMM 2015-CCRE22 Mortgage Trust	3.309%	3/10/48	7,950	8,591
4	COMM 2015-CCRE22 Mortgage Trust	3.603%	3/10/48	2,850	2,968
4	COMM 2015-CCRE23 Mortgage Trust	3.257%	5/10/48	3,363	3,507
4	COMM 2015-CCRE23 Mortgage Trust	3.497%	5/10/48	5,219	5,692
4	COMM 2015-CCRE23 Mortgage Trust	3.801%	5/10/48	2,325	2,487
4	COMM 2015-CCRE25 Mortgage Trust	3.759%	8/10/48	5,725	6,285
4	COMM 2015-CCRE26 Mortgage Trust	3.630%	10/10/48	11,600	12,791
4	COMM 2015-CCRE27 Mortgage Trust	3.404%	10/10/48	5,900	6,223
4	COMM 2015-CCRE27 Mortgage Trust	3.612%	10/10/48	5,900	6,503

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4	COMM 2015-LC19 Mortgage Trust	3.040%	2/10/48	1,071	1,115
4	COMM 2015-LC19 Mortgage Trust	3.183%	2/10/48	5,894	6,332
4	COMM 2015-LC19 Mortgage Trust	3.527%	2/10/48	2,687	2,841
4	COMM 2016-CCRE28 Mortgage Trust	3.762%	2/10/49	8,575	9,519
4	COMM 2016-DC2 Mortgage Trust	3.550%	2/10/49	7,000	7,428
4	COMM 2018-COR3 Mortgage Trust	3.961%	5/10/51	3,500	3,997
4	COMM 2018-COR3 Mortgage Trust	4.228%	5/10/51	6,437	7,537
4	COMM 2019-G44 Mortgage Trust	2.950%	8/15/57	9,400	10,348
4	CSAIL 2015-C1 Commercial Mortgage Trust	3.505%	4/15/50	5,550	5,988
4	CSAIL 2015-C1 Commercial Mortgage Trust	3.791%	4/15/50	2,825	3,016
4	CSAIL 2015-C1 Commercial Mortgage Trust	4.044%	4/15/50	2,250	2,250
4	CSAIL 2015-C2 Commercial Mortgage Trust	3.504%	6/15/57	7,400	8,044
4	CSAIL 2015-C2 Commercial Mortgage Trust	3.849%	6/15/57	2,900	3,075
4	CSAIL 2015-C3 Commercial Mortgage Trust	3.448%	8/15/48	4,443	4,603
4	CSAIL 2015-C3 Commercial Mortgage Trust	3.718%	8/15/48	5,700	6,266
4	CSAIL 2015-C3 Commercial Mortgage Trust	4.244%	8/15/48	2,625	2,640
4	CSAIL 2015-C4 Commercial Mortgage Trust	3.617%	11/15/48	3,550	3,764
4	CSAIL 2015-C4 Commercial Mortgage Trust	3.808%	11/15/48	6,605	7,314
4	CSAIL 2016-C7 Commercial Mortgage Trust	3.502%	11/15/49	11,675	12,922
4	CSAIL 2017-C8 Commercial Mortgage Trust	3.392%	6/15/50	10,250	11,318
4	CSAIL 2017-CX10 Commercial Mortgage Trust	3.458%	11/15/50	8,000	8,893
4	CSAIL 2017-CX9 Commercial Mortgage Trust	3.446%	9/15/50	3,275	3,641
4	CSAIL 2018-CX11 Commercial Mortgage Trust	4.033%	4/15/51	15,825	18,097
4	CSAIL 2018-CX12 Commercial Mortgage Trust	4.224%	8/15/51	6,475	7,627
4	CSAIL 2019-C15 Commercial Mortgage Trust	4.053%	3/15/52	28,200	32,696
4	CSAIL 2019-C16 Commercial Mortgage Trust	3.329%	6/15/52	15,960	17,746
4	DBJPM 16-C1 Mortgage Trust	3.276%	5/10/49	4,275	4,648
4	DBJPM 16-C3 Mortgage Trust	2.890%	8/10/49	5,000	5,362
4	DBJPM 17-C6 Mortgage Trust	3.328%	6/10/50	7,900	8,737
4	DBJPM 17-C6 Mortgage Trust	3.561%	6/10/50	2,174	2,285
4	Discover Card Execution Note Trust 2015-A4	2.190%	4/17/23	11,500	11,562
4	Discover Card Execution Note Trust 2017-A2	2.390%	7/15/24	6,250	6,432
4	Discover Card Execution Note Trust 2018-A1	3.030%	8/15/25	13,150	14,025
4	Discover Card Execution Note Trust 2019-A3	1.890%	10/15/24	15,740	16,263
4	Drive Auto Receivables Trust 2018-2	3.630%	8/15/24	2,537	2,551
4	Drive Auto Receivables Trust 2020-1	2.080%	7/15/24	4,215	4,264
4	Drive Auto Receivables Trust 2020-1	2.360%	3/16/26	2,615	2,633
4	Drive Auto Receivables Trust 2020-2	1.420%	3/17/25	550	551
3.4	Fannie Mae-Aces 2011-M2	3.764%	4/25/21	3,591	3,654
3.4	Fannie Mae-Aces 2011-M4	3.726%	6/25/21	7,339	7,471
3.4	Fannie Mae-Aces 2012-M5	2.715%	2/25/22	3,584	3,683
3.4	Fannie Mae-Aces 2013-M12	2.492%	3/25/23	8,623	8,998
3.4	Fannie Mae-Aces 2013-M14	2.708%	4/25/23	2,752	2,872
3.4	Fannie Mae-Aces 2013-M14	3.329%	10/25/23	13,619	14,598
3.4	Fannie Mae-Aces 2013-M4	2.608%	3/25/22	59	59
3.4	Fannie Mae-Aces 2013-M7	2.280%	12/27/22	3,042	3,154
3.4	Fannie Mae-Aces 2014-M1	3.328%	7/25/23	16,290	17,378
3.4	Fannie Mae-Aces 2014-M12	2.614%	10/25/21	10,564	10,774
3.4	Fannie Mae-Aces 2014-M13	3.021%	8/25/24	9,924	10,696
3.4	Fannie Mae-Aces 2014-M2	3.513%	12/25/23	13,737	14,797
3.4	Fannie Mae-Aces 2014-M3	3.501%	1/25/24	5,657	6,109
3.4	Fannie Mae-Aces 2014-M4	3.346%	3/25/24	7,924	8,523
3.4	Fannie Mae-Aces 2014-M6	2.679%	5/25/21	8,168	8,276
3.4	Fannie Mae-Aces 2014-M7	3.370%	6/25/24	11,306	12,181
3.4	Fannie Mae-Aces 2014-M8	3.056%	6/25/24	7,392	7,971
3.4	Fannie Mae-Aces 2014-M9	3.103%	7/25/24	10,186	10,995
3.4	Fannie Mae-Aces 2015-M1	2.532%	9/25/24	15,000	16,030
3.4	Fannie Mae-Aces 2015-M10	3.092%	4/25/27	4,600	5,152
3.4	Fannie Mae-Aces 2015-M11	2.915%	4/25/25	3,000	3,256
3.4	Fannie Mae-Aces 2015-M12	2.889%	5/25/25	11,600	12,468
3.4	Fannie Mae-Aces 2015-M15	2.923%	10/25/25	14,400	15,755
3.4	Fannie Mae-Aces 2015-M2	2.620%	12/25/24	8,736	9,356
3.4	Fannie Mae-Aces 2015-M3	2.723%	10/25/24	5,434	5,829
3.4	Fannie Mae-Aces 2015-M4	2.509%	7/25/22	4,896	5,028

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3.4	Fannie Mae-Aces 2015-M7	2.590%	12/25/24	8,776	9,390
3.4	Fannie Mae-Aces 2015-M8	2.344%	1/25/25	3,372	3,501
3.4	Fannie Mae-Aces 2015-M8	2.900%	1/25/25	5,700	6,175
3.4	Fannie Mae-Aces 2016-M11	2.369%	7/25/26	17,000	18,364
3.4	Fannie Mae-Aces 2016-M12	2.308%	10/25/23	998	1,044
3.4	Fannie Mae-Aces 2016-M12	2.526%	9/25/26	17,200	18,703
3.4	Fannie Mae-Aces 2016-M13	2.565%	9/25/26	2,000	2,176
3.4	Fannie Mae-Aces 2016-M2	2.152%	1/25/23	6,307	6,511
3.4	Fannie Mae-Aces 2016-M3	2.702%	2/25/26	5,735	6,244
3.4	Fannie Mae-Aces 2016-M4	2.576%	3/25/26	5,775	6,270
3.4	Fannie Mae-Aces 2016-M5	2.469%	4/25/26	12,400	13,403
3.4	Fannie Mae-Aces 2016-M6	2.488%	5/25/26	10,500	11,373
3.4	Fannie Mae-Aces 2016-M7	2.157%	10/25/23	2,651	2,755
3.4	Fannie Mae-Aces 2016-M7	2.499%	9/25/26	5,625	5,926
3.4	Fannie Mae-Aces 2016-M9	2.292%	6/25/26	18,939	20,351
3.4	Fannie Mae-Aces 2017-M1	2.497%	10/25/26	12,988	14,116
3.4	Fannie Mae-Aces 2017-M10	2.646%	7/25/24	5,910	6,299
3.4	Fannie Mae-Aces 2017-M11	2.980%	8/25/29	4,000	4,491
3.4	Fannie Mae-Aces 2017-M12	3.181%	6/25/27	19,650	22,142
3.4	Fannie Mae-Aces 2017-M13	3.033%	9/25/27	1,500	1,680
3.4	Fannie Mae-Aces 2017-M15	3.196%	11/25/27	15,726	17,425
3.4	Fannie Mae-Aces 2017-M2	2.895%	2/25/27	8,000	8,871
3.4	Fannie Mae-Aces 2017-M3	2.565%	12/25/26	10,730	11,682
3.4	Fannie Mae-Aces 2017-M4	2.670%	12/25/26	16,000	17,659
3.4	Fannie Mae-Aces 2017-M5	3.295%	4/25/29	1,455	1,660
3.4	Fannie Mae-Aces 2017-M7	2.961%	2/25/27	12,125	13,503
3.4	Fannie Mae-Aces 2017-M8	3.061%	5/25/27	15,200	17,004
3.4	Fannie Mae-Aces 2018-M1	3.084%	12/25/27	2,000	2,258
3.4	Fannie Mae-Aces 2018-M10	3.497%	7/25/28	900	1,036
3.4	Fannie Mae-Aces 2018-M12	3.776%	8/25/30	2,530	3,020
3.4	Fannie Mae-Aces 2018-M14	3.697%	8/25/28	8,900	10,390
3.4	Fannie Mae-Aces 2018-M18	2.469%	8/25/29	14,145	15,650
3.4	Fannie Mae-Aces 2018-M2	2.999%	1/25/28	26,525	29,689
3.4	Fannie Mae-Aces 2018-M4	3.147%	3/25/28	12,018	13,600
3.4	Fannie Mae-Aces 2018-M7	3.150%	3/25/28	7,275	8,135
3.4	Fannie Mae-Aces 2018-M8	3.436%	6/25/28	5,663	6,510
3.4	Fannie Mae-Aces 2018-M8	3.610%	2/25/31	17,675	21,169
3.4	Fannie Mae-Aces 2019-M1	3.673%	9/25/28	7,925	9,265
3.4	Fannie Mae-Aces 2019-M2	3.752%	11/25/28	11,675	13,573
3.4	Fannie Mae-Aces 2019-M22	2.522%	8/25/29	26,055	28,797
3.4	Fannie Mae-Aces 2019-M5	3.273%	2/25/29	10,525	12,120
3.4	Fannie Mae-Aces 2019-M7	3.143%	4/25/29	13,200	15,093
3.4	Fannie Mae-Aces 2019-M9	2.937%	4/25/29	18,875	21,058
3.4	Fannie Mae-Aces 2020-M1	2.444%	10/25/29	13,285	14,728
3.4	Fannie Mae-Aces 2020-M14	1.784%	5/25/30	5,595	5,875
3.4	Fannie Mae-Aces 2020-M29	1.492%	5/25/30	9,575	9,855
3.4	Fannie Mae-Aces 2020-M5	2.210%	1/25/30	7,180	7,846
3.4	FHLMC Multifamily Structured Pass Through Certificates 2018-K083	4.050%	9/25/28	4,770	5,790
3.4	FHLMC Multifamily Structured Pass Through Certificates K011	4.084%	11/25/20	12,806	12,904
3.4	FHLMC Multifamily Structured Pass Through Certificates K012	4.186%	12/25/20	975	986
3.4	FHLMC Multifamily Structured Pass Through Certificates K014	3.871%	4/25/21	6,502	6,610
3.4	FHLMC Multifamily Structured Pass Through Certificates K017	2.873%	12/25/21	16,846	17,319
3.4	FHLMC Multifamily Structured Pass Through Certificates K018	2.789%	1/25/22	9,647	9,925
3.4	FHLMC Multifamily Structured Pass Through Certificates K019	2.272%	3/25/22	7,691	7,896
3.4	FHLMC Multifamily Structured Pass Through Certificates K020	2.373%	5/25/22	20,750	21,315

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3.4 FHLMC Multifamily Structured Pass Through Certificates K021	2.396%	6/25/22	11,840	12,188
3.4 FHLMC Multifamily Structured Pass Through Certificates K022	2.355%	7/25/22	870	898
3.4 FHLMC Multifamily Structured Pass Through Certificates K023	2.307%	8/25/22	10,000	10,325
3.4 FHLMC Multifamily Structured Pass Through Certificates K026	2.510%	11/25/22	16,600	17,270
3.4 FHLMC Multifamily Structured Pass Through Certificates K027	2.637%	1/25/23	16,625	17,381
3.4 FHLMC Multifamily Structured Pass Through Certificates K028	3.111%	2/25/23	26,300	27,814
3.4 FHLMC Multifamily Structured Pass Through Certificates K029	2.839%	10/25/22	2,443	2,484
3.4 FHLMC Multifamily Structured Pass Through Certificates K029	3.320%	2/25/23	16,425	17,471
3.4 FHLMC Multifamily Structured Pass Through Certificates K030	2.779%	9/25/22	5,353	5,473
3.4 FHLMC Multifamily Structured Pass Through Certificates K030	3.250%	4/25/23	17,675	18,815
3.4 FHLMC Multifamily Structured Pass Through Certificates K031	3.300%	4/25/23	16,452	17,593
3.4 FHLMC Multifamily Structured Pass Through Certificates K032	3.016%	2/25/23	6,023	6,198
3.4 FHLMC Multifamily Structured Pass Through Certificates K032	3.310%	5/25/23	17,660	18,932
3.4 FHLMC Multifamily Structured Pass Through Certificates K033	2.871%	2/25/23	7,444	7,707
3.4 FHLMC Multifamily Structured Pass Through Certificates K033	3.060%	7/25/23	19,075	20,353
3.4 FHLMC Multifamily Structured Pass Through Certificates K034	3.531%	7/25/23	15,354	16,603
3.4 FHLMC Multifamily Structured Pass Through Certificates K035	3.458%	8/25/23	19,775	21,359
3.4 FHLMC Multifamily Structured Pass Through Certificates K036	3.527%	10/25/23	17,403	18,910
3.4 FHLMC Multifamily Structured Pass Through Certificates K037	3.490%	1/25/24	6,475	7,061
3.4 FHLMC Multifamily Structured Pass Through Certificates K038	2.604%	10/25/23	1,874	1,920
3.4 FHLMC Multifamily Structured Pass Through Certificates K038	3.389%	3/25/24	19,450	21,249
3.4 FHLMC Multifamily Structured Pass Through Certificates K039	2.683%	12/25/23	1,723	1,779
3.4 FHLMC Multifamily Structured Pass Through Certificates K039	3.303%	7/25/24	10,850	11,907
3.4 FHLMC Multifamily Structured Pass Through Certificates K040	2.768%	4/25/24	3,746	3,920
3.4 FHLMC Multifamily Structured Pass Through Certificates K040	3.241%	9/25/24	14,400	15,840
3.4 FHLMC Multifamily Structured Pass Through Certificates K041	3.171%	10/25/24	14,025	15,425
3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.267%	6/25/24	1,822	1,884
3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.670%	12/25/24	6,450	6,979
3.4 FHLMC Multifamily Structured Pass Through Certificates K043	2.532%	10/25/23	1,792	1,849
3.4 FHLMC Multifamily Structured Pass Through Certificates K043	3.062%	12/25/24	10,900	11,973
3.4 FHLMC Multifamily Structured Pass Through Certificates K044	2.811%	1/25/25	3,000	3,258
3.4 FHLMC Multifamily Structured Pass Through Certificates K045	2.493%	11/25/24	4,109	4,278

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3.4 FHLMC Multifamily Structured Pass Through Certificates K045	3.023%	1/25/25	9,050	9,934
3.4 FHLMC Multifamily Structured Pass Through Certificates K046	3.205%	3/25/25	9,175	10,160
3.4 FHLMC Multifamily Structured Pass Through Certificates K047	2.827%	12/25/24	2,045	2,141
3.4 FHLMC Multifamily Structured Pass Through Certificates K047	3.329%	5/25/25	6,850	7,635
3.4 FHLMC Multifamily Structured Pass Through Certificates K048	3.284%	6/25/25	11,600	12,899
3.4 FHLMC Multifamily Structured Pass Through Certificates K049	3.010%	7/25/25	9,350	10,301
3.4 FHLMC Multifamily Structured Pass Through Certificates K050	3.334%	8/25/25	10,325	11,535
3.4 FHLMC Multifamily Structured Pass Through Certificates K052	3.151%	11/25/25	7,025	7,798
3.4 FHLMC Multifamily Structured Pass Through Certificates K053	2.995%	12/25/25	4,050	4,468
3.4 FHLMC Multifamily Structured Pass Through Certificates K054	2.745%	1/25/26	15,825	17,278
3.4 FHLMC Multifamily Structured Pass Through Certificates K055	2.263%	4/25/25	321	333
3.4 FHLMC Multifamily Structured Pass Through Certificates K055	2.673%	3/25/26	14,200	15,483
3.4 FHLMC Multifamily Structured Pass Through Certificates K056	2.525%	5/25/26	11,625	12,625
3.4 FHLMC Multifamily Structured Pass Through Certificates K057	2.570%	7/25/26	18,025	19,632
3.4 FHLMC Multifamily Structured Pass Through Certificates K058	2.653%	8/25/26	10,475	11,486
3.4 FHLMC Multifamily Structured Pass Through Certificates K059	3.120%	9/25/26	6,500	7,292
3.4 FHLMC Multifamily Structured Pass Through Certificates K060	3.300%	10/25/26	4,321	4,905
3.4 FHLMC Multifamily Structured Pass Through Certificates K061	3.347%	11/25/26	12,800	14,572
3.4 FHLMC Multifamily Structured Pass Through Certificates K062	3.413%	12/25/26	12,850	14,705
3.4 FHLMC Multifamily Structured Pass Through Certificates K063	3.430%	1/25/27	28,950	33,131
3.4 FHLMC Multifamily Structured Pass Through Certificates K064	3.224%	3/25/27	14,200	16,103
3.4 FHLMC Multifamily Structured Pass Through Certificates K065	3.243%	4/25/27	3,000	3,413
3.4 FHLMC Multifamily Structured Pass Through Certificates K066	3.117%	6/25/27	10,060	11,381
3.4 FHLMC Multifamily Structured Pass Through Certificates K067	3.194%	7/25/27	18,126	20,641
3.4 FHLMC Multifamily Structured Pass Through Certificates K068	3.244%	8/25/27	7,675	8,774
3.4 FHLMC Multifamily Structured Pass Through Certificates K069	3.187%	9/25/27	14,000	15,974
3.4 FHLMC Multifamily Structured Pass Through Certificates K070	3.303%	11/25/27	4,875	5,611
3.4 FHLMC Multifamily Structured Pass Through Certificates K071	3.286%	11/25/27	6,325	7,265
3.4 FHLMC Multifamily Structured Pass Through Certificates K072	3.444%	12/25/27	7,300	8,488
3.4 FHLMC Multifamily Structured Pass Through Certificates K073	3.350%	1/25/28	9,650	11,166
3.4 FHLMC Multifamily Structured Pass Through Certificates K074	3.600%	1/25/28	16,150	18,942
3.4 FHLMC Multifamily Structured Pass Through Certificates K075	3.650%	2/25/28	10,950	12,897

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3.4 FHLMC Multifamily Structured Pass Through Certificates K076	3.900%	4/25/28	24,000	28,709
3.4 FHLMC Multifamily Structured Pass Through Certificates K078	3.854%	6/25/28	6,500	7,758
3.4 FHLMC Multifamily Structured Pass Through Certificates K079	3.926%	6/25/28	10,157	12,191
3.4 FHLMC Multifamily Structured Pass Through Certificates K080	3.736%	4/25/28	962	1,098
3.4 FHLMC Multifamily Structured Pass Through Certificates K080	3.926%	7/25/28	11,250	13,512
3.4 FHLMC Multifamily Structured Pass Through Certificates K081	3.900%	8/25/28	11,050	13,264
3.4 FHLMC Multifamily Structured Pass Through Certificates K082	3.920%	9/25/28	11,640	13,999
3.4 FHLMC Multifamily Structured Pass Through Certificates K084	3.780%	10/25/28	16,500	19,653
3.4 FHLMC Multifamily Structured Pass Through Certificates K085	4.060%	10/25/28	37,950	46,089
3.4 FHLMC Multifamily Structured Pass Through Certificates K087	3.591%	10/25/27	1,724	1,934
3.4 FHLMC Multifamily Structured Pass Through Certificates K087	3.771%	12/25/28	12,150	14,567
3.4 FHLMC Multifamily Structured Pass Through Certificates K087	2.537%	10/25/29	19,195	21,434
3.4 FHLMC Multifamily Structured Pass Through Certificates K088	3.690%	1/25/29	16,080	19,229
3.4 FHLMC Multifamily Structured Pass Through Certificates K089	3.563%	1/25/29	9,000	10,677
3.4 FHLMC Multifamily Structured Pass Through Certificates K090	3.422%	2/25/29	12,175	14,318
3.4 FHLMC Multifamily Structured Pass Through Certificates K092	3.298%	4/25/29	13,215	15,448
3.4 FHLMC Multifamily Structured Pass Through Certificates K094	2.903%	6/25/29	15,725	17,939
3.4 FHLMC Multifamily Structured Pass Through Certificates K095	2.785%	6/25/29	15,850	17,978
3.4 FHLMC Multifamily Structured Pass Through Certificates K096	2.519%	7/25/29	13,750	15,325
3.4 FHLMC Multifamily Structured Pass Through Certificates K098	2.425%	8/25/29	26,450	29,281
3.4 FHLMC Multifamily Structured Pass Through Certificates K099	2.595%	9/25/29	12,180	13,655
3.4 FHLMC Multifamily Structured Pass Through Certificates K101	2.524%	10/25/29	21,365	23,837
3.4 FHLMC Multifamily Structured Pass Through Certificates K103	2.651%	11/25/29	16,700	18,824
3.4 FHLMC Multifamily Structured Pass Through Certificates K104	2.253%	1/25/30	25,885	28,430
3.4 FHLMC Multifamily Structured Pass Through Certificates K105	1.872%	3/25/53	5,665	6,057
3.4 FHLMC Multifamily Structured Pass Through Certificates K106	2.069%	1/25/30	25,000	27,126
3.4 FHLMC Multifamily Structured Pass Through Certificates K107	1.639%	1/25/30	6,450	6,763
3.4 FHLMC Multifamily Structured Pass Through Certificates K108	1.517%	3/25/30	9,825	10,228
3.4 FHLMC Multifamily Structured Pass Through Certificates K109	1.558%	4/25/30	6,150	6,420
3.4 FHLMC Multifamily Structured Pass Through Certificates K1504	3.459%	11/25/32	2,475	2,995
3.4 FHLMC Multifamily Structured Pass Through Certificates K1510	3.718%	1/25/31	4,175	5,007
3.4 FHLMC Multifamily Structured Pass Through Certificates K1510	3.794%	1/25/34	6,775	8,385

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3.4 FHLMC Multifamily Structured Pass Through Certificates K1511	3.470%	3/25/31	5,225	6,251
3.4 FHLMC Multifamily Structured Pass Through Certificates K1511	3.542%	3/25/34	13,170	16,104
3.4 FHLMC Multifamily Structured Pass Through Certificates K1513	2.797%	8/25/34	11,900	13,547
3.4 FHLMC Multifamily Structured Pass Through Certificates K1514	2.859%	10/25/34	13,375	15,412
3.4 FHLMC Multifamily Structured Pass Through Certificates K152	3.080%	1/25/31	5,800	6,702
3.4 FHLMC Multifamily Structured Pass Through Certificates K153	3.294%	3/25/29	10,000	11,646
3.4 FHLMC Multifamily Structured Pass Through Certificates K153	3.117%	10/25/31	8,700	9,980
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	11/25/32	5,202	6,276
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	4/25/33	11,212	13,776
3.4 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	5/25/33	3,600	4,438
3.4 FHLMC Multifamily Structured Pass Through Certificates K157	3.990%	8/25/33	4,625	5,826
3.4 FHLMC Multifamily Structured Pass Through Certificates K504	2.566%	9/25/20	141	142
3.4 FHLMC Multifamily Structured Pass Through Certificates K714	3.034%	10/25/20	10,356	10,385
3.4 FHLMC Multifamily Structured Pass Through Certificates K715	2.856%	1/25/21	5,728	5,775
3.4 FHLMC Multifamily Structured Pass Through Certificates K716	3.130%	6/25/21	18,458	18,773
3.4 FHLMC Multifamily Structured Pass Through Certificates K717	2.991%	9/25/21	11,084	11,326
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.375%	9/25/21	3,844	3,892
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.791%	1/25/22	10,825	11,131
3.4 FHLMC Multifamily Structured Pass Through Certificates K720	2.716%	6/25/22	7,525	7,763
3.4 FHLMC Multifamily Structured Pass Through Certificates K722	2.183%	5/25/22	2,844	2,912
3.4 FHLMC Multifamily Structured Pass Through Certificates K722	2.406%	3/25/23	2,000	2,079
3.4 FHLMC Multifamily Structured Pass Through Certificates K723	2.454%	8/25/23	10,425	10,939
3.4 FHLMC Multifamily Structured Pass Through Certificates K724	3.062%	11/25/23	9,500	10,164
3.4 FHLMC Multifamily Structured Pass Through Certificates K725	2.946%	7/25/24	12,500	13,441
3.4 FHLMC Multifamily Structured Pass Through Certificates K726	2.905%	4/25/24	12,638	13,498
3.4 FHLMC Multifamily Structured Pass Through Certificates K728	3.064%	8/25/24	26,000	28,214
3.4 FHLMC Multifamily Structured Pass Through Certificates K730	3.452%	9/25/24	1,157	1,212
3.4 FHLMC Multifamily Structured Pass Through Certificates K730	3.590%	1/25/25	15,975	17,750
3.4 FHLMC Multifamily Structured Pass Through Certificates K731	3.600%	2/25/25	13,200	14,579
3.4 FHLMC Multifamily Structured Pass Through Certificates K734	3.208%	2/25/26	21,100	23,568
3.4 FHLMC Multifamily Structured Pass Through Certificates K735	2.862%	5/25/26	20,000	22,115
3.4 FHLMC Multifamily Structured Pass Through Certificates K737	2.525%	10/25/26	23,725	26,003

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3.4 FHLMC Multifamily Structured Pass Through Certificates K738	1.545%	1/25/27	8,325	8,680
3.4 FHLMC Multifamily Structured Pass Through Certificates KC02	3.370%	7/25/25	10,225	11,135
3.4 FHLMC Multifamily Structured Pass Through Certificates KC02	3.505%	3/25/29	20,400	24,155
3.4 FHLMC Multifamily Structured Pass Through Certificates KC02	2.982%	5/25/29	23,400	26,770
3.4 FHLMC Multifamily Structured Pass Through Certificates KS03	3.161%	5/25/25	7,100	7,807
3.4 FHLMC Multifamily Structured Pass Through Certificates KW01	2.853%	1/25/26	11,600	12,787
3.4 FHLMC Multifamily Structures Pass Through Certificates K077	3.850%	5/25/28	10,500	12,531
3.4 FHLMC Multifamily Structures Pass Through Certificates K1504	3.424%	4/25/32	2,100	2,461
3.4 FHLMC Multifamily Structures Pass Through Certificates K725	3.002%	1/25/24	26,090	28,024
3.4 FHLMC Multifamily Structures Pass Through Certificates K732	3.700%	5/25/25	13,200	14,789
3.4 FHLMC Multifamily Structures Pass Through Certificates KS02	2.720%	7/25/26	10,806	11,741
4 FHMS Multifamily Structured Pass Through Certificates K1515	1.940%	2/25/35	14,450	15,197
4 Fifth Third Auto Trust 2019-1	2.640%	12/15/23	7,400	7,584
4 Fifth Third Auto Trust 2019-1	2.690%	11/16/26	2,375	2,484
4 Ford Credit Auto Lease Trust 2018-A	2.930%	6/15/21	1,873	1,876
4 Ford Credit Auto Lease Trust 2018-A	3.050%	8/15/21	775	778
4 Ford Credit Auto Lease Trust 2019-A	2.900%	5/15/22	3,450	3,497
4 Ford Credit Auto Lease Trust 2019-A	2.980%	6/15/22	1,600	1,637
4 Ford Credit Auto Owner Trust 2017-A	1.920%	4/15/22	3,605	3,614
4 Ford Credit Auto Owner Trust 2017-B	1.690%	11/15/21	1,490	1,493
4 Ford Credit Auto Owner Trust 2017-B	1.870%	9/15/22	1,065	1,073
4 Ford Credit Auto Owner Trust 2017-C	2.010%	3/15/22	7,335	7,366
4 Ford Credit Auto Owner Trust 2019-A	2.780%	9/15/23	9,225	9,492
4 Ford Credit Auto Owner Trust 2019-A	2.850%	8/15/24	3,700	3,897
4 Ford Credit Auto Owner Trust 2020-A	1.040%	8/15/24	845	854
4 Ford Credit Auto Owner Trust 2020-B	0.560%	10/15/24	9,525	9,541
4 Ford Credit Auto Owner Trust 2020-B	0.790%	11/15/25	1,965	1,971
4 Ford Credit Floorplan Master Owner Trust A Series 2017-2	2.160%	9/15/22	9,470	9,495
4 Ford Credit Floorplan Master Owner Trust A Series 2017-3	2.480%	9/15/24	9,800	9,983
4 Ford Credit Floorplan Master Owner Trust A Series 2018-1	2.950%	5/15/23	13,125	13,364
4 Ford Credit Floorplan Master Owner Trust A Series 2018-2	3.170%	3/15/25	11,925	12,382
3.4 Freddie Mac Multifamily Structured Pass Through Certificates	1.477%	4/25/30	5,375	5,580
4 GM Financial Automobile Leasing Trust 2018-1	2.680%	12/20/21	1,312	1,314
4 GM Financial Automobile Leasing Trust 2018-2	3.060%	6/21/21	725	727
4 GM Financial Automobile Leasing Trust 2018-2	3.160%	4/20/22	1,050	1,056
4 GM Financial Automobile Leasing Trust 2019-2	2.670%	3/21/22	3,700	3,745
4 GM Financial Automobile Leasing Trust 2019-2	2.720%	3/20/23	1,725	1,771
4 GM Financial Automobile Leasing Trust 2020-1	1.670%	12/20/22	1,460	1,481
4 GM Financial Automobile Leasing Trust 2020-1	1.700%	12/20/23	530	540
4 GM Financial Automobile Leasing Trust 2020-2	0.800%	7/20/23	1,125	1,127
4 GM Financial Consumer Automobile 2018-2	2.810%	12/16/22	5,457	5,541
4 GM Financial Consumer Automobile 2018-2	3.020%	12/18/23	5,250	5,477
4 GM Financial Consumer Automobile 2020-1	1.840%	9/16/24	5,270	5,393
4 GM Financial Consumer Automobile 2020-1	1.900%	3/17/25	1,580	1,641
4 GM Financial Consumer Automobile 2020-2	1.490%	12/16/24	1,730	1,765
4 GS Mortgage Securities Trust 2011-GC5	3.707%	8/10/44	3,220	3,259
4 GS Mortgage Securities Trust 2012-GC5	3.482%	1/10/45	12,627	12,912

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4 GS Mortgage Securities Trust 2012-GCJ7	3.377%	5/10/45	5,671	5,765
4 GS Mortgage Securities Trust 2012-GCJ9	2.773%	11/10/45	5,411	5,560
4 GS Mortgage Securities Trust 2013-GC10	2.943%	2/10/46	4,077	4,212
4 GS Mortgage Securities Trust 2013-GC10	3.279%	2/10/46	1,529	1,549
4 GS Mortgage Securities Trust 2013-GCJ12	3.135%	6/10/46	5,682	5,950
4 GS Mortgage Securities Trust 2013-GCJ12	3.375%	6/10/46	1,792	1,831
4 GS Mortgage Securities Trust 2013-GCJ14	3.817%	8/10/46	915	948
4 GS Mortgage Securities Trust 2013-GCJ14	4.243%	8/10/46	7,350	7,936
4 GS Mortgage Securities Trust 2013-GCJ16	3.813%	11/10/46	796	822
4 GS Mortgage Securities Trust 2013-GCJ16	4.271%	11/10/46	1,525	1,659
4 GS Mortgage Securities Trust 2014-GC18	4.074%	1/10/47	10,725	11,594
4 GS Mortgage Securities Trust 2014-GC18	4.383%	1/10/47	1,975	2,112
4 GS Mortgage Securities Trust 2014-GC22	3.467%	6/10/47	1,764	1,832
4 GS Mortgage Securities Trust 2014-GC22	3.516%	6/10/47	306	310
4 GS Mortgage Securities Trust 2014-GC22	3.862%	6/10/47	1,950	2,110
4 GS Mortgage Securities Trust 2014-GC24	3.931%	9/10/47	7,125	7,764
4 GS Mortgage Securities Trust 2014-GC24	4.644%	9/10/47	1,675	1,461
4 GS Mortgage Securities Trust 2014-GC26	3.365%	11/10/47	3,019	3,150
4 GS Mortgage Securities Trust 2014-GC26	3.629%	11/10/47	11,450	12,407
4 GS Mortgage Securities Trust 2014-GC26	3.964%	11/10/47	2,000	2,140
4 GS Mortgage Securities Trust 2014-GC26	4.215%	11/10/47	1,700	1,771
4 GS Mortgage Securities Trust 2015-GC28	3.396%	2/10/48	6,200	6,672
4 GS Mortgage Securities Trust 2015-GC30	3.382%	5/10/50	5,700	6,167
4 GS Mortgage Securities Trust 2015-GC32	3.513%	7/10/48	5,775	6,044
4 GS Mortgage Securities Trust 2015-GC32	3.764%	7/10/48	2,275	2,508
4 GS Mortgage Securities Trust 2015-GC34	3.278%	10/10/48	5,900	6,187
4 GS Mortgage Securities Trust 2015-GC34	3.506%	10/10/48	5,600	6,122
4 GS Mortgage Securities Trust 2016-GS2	3.050%	5/10/49	4,425	4,767
4 GS Mortgage Securities Trust 2016-GS3	2.850%	10/10/49	11,450	12,257
4 GS Mortgage Securities Trust 2016-GS4	3.442%	11/10/49	3,950	4,394
4 GS Mortgage Securities Trust 2016-GS4	3.645%	11/10/49	2,925	3,171
4 GS Mortgage Securities Trust 2017-GS5	3.674%	3/10/50	8,350	9,329
4 GS Mortgage Securities Trust 2017-GS5	3.826%	3/10/50	3,350	3,701
4 GS Mortgage Securities Trust 2017-GS6	3.433%	5/10/50	8,250	9,235
4 GS Mortgage Securities Trust 2017-GS7	3.430%	8/10/50	13,194	14,780
4 GS Mortgage Securities Trust 2017-GS7	3.663%	8/10/50	3,519	3,866
4 GS Mortgage Securities Trust 2019-GC39	3.567%	5/10/52	5,275	6,011
4 GS Mortgage Securities Trust 2019-GC4	3.212%	9/1/52	3,775	4,115
4 GS Mortgage Securities Trust 2019-GC40	3.160%	7/10/52	7,970	8,829
4 GS Mortgage Securities Trust 2019-GS4	3.001%	9/1/52	16,200	17,864
4 GS Mortgage Securities Trust 2019-GSA1	3.048%	11/10/52	7,164	7,907
4 GS Mortgage Securities Trust 2020-GC45	2.911%	2/13/53	7,370	8,071
4 GS Mortgage Securities Trust 2020-GC45	3.173%	2/13/53	2,110	2,294
4 GS Mortgage Securities Trust 2020-GC47	2.377%	5/12/53	2,545	2,683
4 Honda Auto Receivables 2017-2 Owner Trust	1.680%	8/16/21	1,418	1,422
4 Honda Auto Receivables 2017-2 Owner Trust	1.870%	9/15/23	1,864	1,874
4 Honda Auto Receivables 2017-4 Owner Trust	2.050%	11/22/21	1,605	1,612
4 Honda Auto Receivables 2018-1 Owner Trust	2.640%	2/15/22	6,552	6,610
4 Honda Auto Receivables 2018-1 Owner Trust	2.830%	5/15/24	3,575	3,656
4 Honda Auto Receivables 2018-2 Owner Trust	3.010%	5/18/22	2,735	2,773
4 Honda Auto Receivables 2018-2 Owner Trust	3.160%	8/19/24	2,600	2,690
4 Honda Auto Receivables 2018-4 Owner Trust	2.520%	6/21/23	8,975	9,244
4 Honda Auto Receivables 2018-4 Owner Trust	2.540%	3/21/25	1,720	1,803
4 Honda Auto Receivables 2020-1 Owner Trust	1.610%	4/22/24	6,350	6,498
4 Honda Auto Receivables 2020-1 Owner Trust	1.630%	10/21/26	965	996
4 Hyundai Auto Receivables Trust 2016-B	1.450%	11/15/22	1,847	1,850
4 Hyundai Auto Receivables Trust 2018-A	2.790%	7/15/22	2,656	2,687
4 Hyundai Auto Receivables Trust 2018-A	2.940%	6/17/24	4,200	4,327
4 Hyundai Auto Receivables Trust 2020-A	1.410%	11/15/24	700	715
4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C6	3.507%	5/15/45	6,349	6,553
4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.829%	10/15/45	4,846	4,966

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4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-CIBX	3.483%	6/15/45	7,060	7,210
4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	2.840%	12/15/47	2,982	3,057
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.143%	12/15/47	2,278	2,364
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.372%	12/15/47	1,735	1,774
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	3.674%	12/15/46	1,052	1,098
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	3.881%	12/15/46	2,300	2,458
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.166%	12/15/46	9,174	9,918
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.517%	12/15/46	1,600	1,694
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	5.130%	12/15/46	1,600	1,697
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.960%	4/15/46	11,478	11,894
4 JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	3.805%	7/15/47	850	919
4 JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1	3.914%	1/15/49	4,600	5,140
4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	2.870%	8/15/49	14,325	15,316
4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.648%	12/15/49	5,800	6,481
4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.870%	12/15/49	4,650	5,038
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP5	3.723%	3/15/50	17,175	19,339
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP5	3.876%	3/15/50	3,200	3,492
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.050%	7/15/50	1,904	1,933
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.490%	7/15/50	3,000	3,343
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.744%	7/15/50	4,500	4,865
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP7	3.454%	9/15/50	2,034	2,268
4 JP Morgan Chase Commercial Mortgage Securities Trust 2019-COR4	4.029%	3/10/52	13,000	15,158
4 JP Morgan Chase Commercial Mortgage Securities Trust 2019-COR5	3.386%	6/13/52	11,975	13,395
4 JP Morgan Chase Commercial Mortgage Securities Trust 2019-COR5	3.669%	6/13/52	1,075	1,178
4 JPMBB Commercial Mortgage Securities Trust 2013-C12	3.664%	7/15/45	1,776	1,878
4 JPMBB Commercial Mortgage Securities Trust 2013-C12	4.175%	7/15/45	1,184	1,236
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	3.761%	8/15/46	1,056	1,097
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.133%	8/15/46	4,470	4,797
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.409%	8/15/46	1,260	1,325
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	3.659%	11/15/45	270	282
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.131%	11/15/45	2,940	3,179
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.420%	11/15/45	1,680	1,782

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	3.705%	1/15/47	1,186	1,236
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.199%	1/15/47	5,500	5,986
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.458%	1/15/47	1,100	1,168
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	5.053%	1/15/47	1,650	1,749
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.079%	2/15/47	10,816	11,732
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.439%	2/15/47	1,173	1,238
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.971%	2/15/47	1,422	1,508
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.046%	4/15/47	20	20
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.669%	4/15/47	2,800	2,843
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.997%	4/15/47	2,800	3,035
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	4.243%	4/15/47	2,225	2,346
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.428%	8/15/47	1,123	1,163
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.775%	8/15/47	1,375	1,494
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.997%	8/15/47	1,670	1,729
4 JPMBB Commercial Mortgage Securities Trust 2014-C22	3.801%	9/15/47	8,325	9,062
4 JPMBB Commercial Mortgage Securities Trust 2014-C22	4.110%	9/15/47	2,225	2,367
4 JPMBB Commercial Mortgage Securities Trust 2014-C23	3.934%	9/15/47	4,175	4,573
4 JPMBB Commercial Mortgage Securities Trust 2014-C23	4.202%	9/15/47	2,462	2,636
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	2.940%	11/15/47	653	653
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.639%	11/15/47	2,275	2,468
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.914%	11/15/47	4,125	4,356
4 JPMBB Commercial Mortgage Securities Trust 2014-C25	3.672%	11/15/47	9,975	10,844
4 JPMBB Commercial Mortgage Securities Trust 2014-C25	4.065%	11/15/47	2,775	2,932
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.494%	1/15/48	17,150	18,574
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.800%	1/15/48	2,875	3,020
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.951%	1/15/48	2,875	2,962
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.017%	2/15/48	5,202	5,366
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.179%	2/15/48	3,048	3,254
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.227%	10/15/48	6,775	7,272
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.532%	10/15/48	1,725	1,803
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	2.921%	5/15/48	349	346
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.304%	5/15/48	2,867	2,978

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.611%	5/15/48	4,650	5,071
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.559%	7/15/48	5,597	5,878
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.822%	7/15/48	5,675	6,276
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	4.226%	7/15/48	2,900	3,109
4 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.540%	8/15/48	2,772	2,923
4 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.801%	8/15/48	2,960	3,267
4 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.358%	11/15/48	5,678	5,952
4 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.598%	11/15/48	5,875	6,434
4 JPMBB Commercial Mortgage Securities Trust 2015-C33	3.770%	12/15/48	4,230	4,699
4 JPMBB Commercial Mortgage Securities Trust 2016-C1	3.316%	3/15/49	4,675	4,907
4 JPMBB Commercial Mortgage Securities Trust 2016-C2	3.144%	6/15/49	4,400	4,755
4 JPMBB Commercial Mortgage Securities Trust 2016-C2	3.484%	6/15/49	2,050	2,157
4 JPMBB Commercial Mortgage Securities Trust 2017-C5	3.694%	3/15/50	14,250	16,015
4 JPMBB Commercial Mortgage Securities Trust 2017-C5	3.858%	3/15/50	5,600	6,049
4 JPMBB Commercial Mortgage Securities Trust 2017-C7	3.409%	10/15/50	3,850	4,287
4 JPMBB Commercial Mortgage Securities Trust 2017-C7	3.713%	10/15/50	2,400	2,646
4 JPMBB Commercial Mortgage Securities Trust 2018-C8	4.211%	6/15/51	13,125	15,393
4 JPMBB Commercial Mortgage Securities Trust 2018-C8	4.421%	6/15/51	1,575	1,818
4 JPMBB Commercial Mortgage Securities Trust 2019-COR6	3.057%	11/13/52	10,695	11,799
4 JPMBB Commercial Mortgage Securities Trust 2020-COR7	2.180%	5/13/53	3,940	4,065
4 Mercedes-Benz Auto Lease Trust 2018-A	2.510%	10/16/23	522	522
4 Mercedes-Benz Auto Lease Trust 2020-A	1.840%	12/15/22	3,700	3,757
4 Mercedes-Benz Auto Lease Trust 2020-A	1.880%	9/15/25	1,600	1,635
4 Mercedes-Benz Auto Receivables Trust 2020-1	0.550%	2/18/25	2,795	2,796
4 Mercedes-Benz Auto Receivables Trust 2020-1	0.770%	10/15/26	550	551
4 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C5	3.176%	8/15/45	3,025	3,117
4 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6	2.858%	11/15/45	2,455	2,518
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10	4.218%	7/15/46	8,000	8,574
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.298%	8/15/46	1,680	1,805
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.498%	8/15/46	840	842
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	4.259%	10/15/46	3,915	4,201
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.039%	11/15/46	3,500	3,788
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.915%	11/15/46	1,750	1,848
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	2.918%	2/15/46	3,011	3,108

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	3.214%	2/15/46	599	613
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.134%	12/15/48	3,475	3,589
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.376%	12/15/48	1,800	1,851
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.102%	5/15/46	3,475	3,628
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.456%	5/15/46	2,150	2,203
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	3.669%	2/15/47	1,985	1,997
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.064%	2/15/47	4,475	4,804
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.921%	2/15/47	1,600	1,705
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.477%	6/15/47	895	928
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.892%	6/15/47	4,200	4,578
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.495%	6/15/47	1,675	1,748
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.194%	10/15/47	246	246
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.923%	10/15/47	1,400	1,527
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.630%	10/15/47	1,675	1,767
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.326%	12/15/47	3,545	3,699
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.526%	12/15/47	5,050	5,424
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.069%	2/15/48	2,658	2,764
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.249%	2/15/48	10,125	10,770
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21	3.338%	3/15/48	2,500	2,685
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.040%	4/15/48	5,554	5,748
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.306%	4/15/48	4,500	4,850
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.883%	4/15/48	2,875	2,979
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	2.982%	7/15/50	153	153
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.398%	7/15/50	1,749	1,827
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.719%	7/15/50	5,775	6,327
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.383%	10/15/48	6,550	6,878
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.635%	10/15/48	3,475	3,828
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.323%	10/15/48	3,825	4,017
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.531%	10/15/48	4,325	4,726
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.557%	12/15/47	2,950	3,126
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.753%	12/15/47	3,500	3,870
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.288%	1/15/49	4,175	4,395

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.544%	1/15/49	11,975	13,068
4	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.140%	5/15/49	2,200	2,323
4	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.325%	5/15/49	1,250	1,366
4	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.860%	9/15/49	11,700	12,489
4	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	3.102%	11/15/49	14,200	15,389
4	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.720%	12/15/49	13,521	15,135
4	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.994%	12/15/49	4,625	5,102
4	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.599%	5/15/50	8,150	9,093
4	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.852%	5/15/50	5,200	5,750
4	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.276%	11/15/52	5,725	6,199
4	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.536%	11/15/52	8,325	9,298
4	Morgan Stanley Capital I Trust 2012-C4	3.244%	3/15/45	7,000	7,150
4	Morgan Stanley Capital I Trust 2012-C4	3.773%	3/15/45	2,900	2,936
4	Morgan Stanley Capital I Trust 2015-UBS8	3.809%	12/15/48	4,100	4,531
4	Morgan Stanley Capital I Trust 2016-BNK2	3.049%	11/15/49	5,850	6,334
4	Morgan Stanley Capital I Trust 2016-BNK2	3.282%	11/15/49	4,707	4,990
4	Morgan Stanley Capital I Trust 2016-UB11	2.782%	8/15/49	11,700	12,492
4	Morgan Stanley Capital I Trust 2016-UB12	3.778%	12/15/49	5,000	5,494
4	Morgan Stanley Capital I Trust 2016-UBS12	3.596%	12/15/49	11,625	12,919
4	Morgan Stanley Capital I Trust 2017-H1	3.530%	6/15/50	7,500	8,364
4	Morgan Stanley Capital I Trust 2018-H4	4.310%	12/15/51	10,000	11,894
4	Morgan Stanley Capital I Trust 2019-H6	3.417%	6/15/52	14,885	16,787
4	Morgan Stanley Capital I Trust 2019-H6	3.700%	6/15/52	1,875	2,099
4	Morgan Stanley Capital I Trust 2019-L2	4.071%	3/15/52	8,435	9,917
4	Morgan Stanley Capital I Trust 2019-L3	3.127%	11/15/52	10,950	12,219
4	Morgan Stanley Capital I Trust 2020-L4	2.698%	2/15/53	10,525	11,380
4	Morgan Stanley Capital I Trust 2020-L4	2.880%	2/15/53	1,575	1,652
6	National Australia Bank Ltd.	2.250%	3/16/21	16,000	16,202
4	Nissan Auto Lease Trust 2020-A	1.840%	1/17/23	2,650	2,694
4	Nissan Auto Lease Trust 2020-A	1.880%	4/15/25	1,050	1,071
4	Nissan Auto Receivables 2016-B Owner Trust	1.540%	10/17/22	1,029	1,031
4	Nissan Auto Receivables 2016-C Owner Trust	1.380%	1/17/23	1,901	1,904
4	Nissan Auto Receivables 2017-B Owner Trust	1.750%	10/15/21	1,999	2,005
4	Nissan Auto Receivables 2017-B Owner Trust	1.950%	10/16/23	3,469	3,511
4	Nissan Auto Receivables 2018-A Owner Trust	2.650%	5/16/22	4,101	4,137
4	Nissan Auto Receivables 2018-A Owner Trust	2.890%	6/17/24	5,300	5,469
4	Nissan Auto Receivables 2019-B Owner Trust	2.500%	11/15/23	7,400	7,616
4	Nissan Auto Receivables 2019-B Owner Trust	2.540%	12/15/25	1,850	1,946
4	Nissan Auto Receivables 2019-C Owner Trust	1.930%	7/15/24	9,130	9,386
4	Nissan Auto Receivables 2019-C Owner Trust	1.950%	5/15/26	2,150	2,243
4	Nissan Auto Receivables 2020-A Owner Trust	1.380%	12/16/24	2,240	2,283
4	Nissan Auto Receivables 2020-B Owner Trust	0.550%	7/15/24	3,240	3,242
4	Nissan Auto Receivables 2020-B Owner Trust	0.710%	1/15/27	850	851
4	Public Service New Hampshire Funding LLC 2018-1	3.094%	2/1/26	1,665	1,710
4	Public Service New Hampshire Funding LLC 2018-1	3.506%	8/1/28	1,175	1,265
4	Public Service New Hampshire Funding LLC 2018-1	3.814%	2/1/35	2,825	3,240
	Royal Bank of Canada	2.100%	10/14/20	57,900	58,172
	Royal Bank of Canada	2.300%	3/22/21	8,900	9,018
4	Santander Drive Auto Receivables Trust 2018-2	3.030%	9/15/22	269	269
4	Santander Drive Auto Receivables Trust 2018-2	3.350%	7/17/23	3,150	3,193
4	Santander Drive Auto Receivables Trust 2018-3	3.290%	10/17/22	221	221
4	Santander Drive Auto Receivables Trust 2018-3	3.510%	8/15/23	3,450	3,496
4	SG Commercial Mortgage Securities Trust 2016-C5	3.055%	10/10/48	9,000	9,564

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4	Synchrony Card Issuance Trust 2018-A1	3.380%	9/15/24	15,275	15,729
4	Synchrony Credit Card Master Note Trust 2016-2	2.210%	5/15/24	21,306	21,508
4	Synchrony Credit Card Master Note Trust 2017-2	2.620%	10/15/25	9,050	9,367
4	Synchrony Credit Card Master Note Trust 2018-1	2.970%	3/15/24	15,750	15,970
4	Synchrony Credit Card Master Note Trust 2018-2	3.470%	5/15/26	15,675	16,751
6	Toronto-Dominion Bank	2.250%	3/15/21	13,400	13,575
6	Toronto-Dominion Bank	2.500%	1/18/22	10,470	10,796
4	Toyota Auto Receivables 2017-D Owner Trust	1.930%	1/18/22	5,498	5,527
4	Toyota Auto Receivables 2018-A Owner Trust	2.350%	5/16/22	4,196	4,228
4	Toyota Auto Receivables 2018-A Owner Trust	2.520%	5/15/23	2,350	2,413
4	Toyota Auto Receivables 2018-B Owner Trust	2.960%	9/15/22	5,495	5,579
4	Toyota Auto Receivables 2018-B Owner Trust	3.110%	11/15/23	1,175	1,231
4	Toyota Auto Receivables 2019-D Owner Trust	1.920%	1/16/24	23,000	23,598
4	Toyota Auto Receivables 2020-A Owner Trust	1.660%	5/15/24	7,900	8,084
4	Toyota Auto Receivables 2020-A Owner Trust	1.680%	5/15/25	1,315	1,352
4	Toyota Auto Receivables 2020-B Owner Trust	1.360%	8/15/24	700	713
4	UBS Commercial Mortgage Trust 2017-C1	3.460%	6/15/50	10,100	11,210
4	UBS Commercial Mortgage Trust 2017-C1	3.724%	6/15/50	4,800	5,241
4	UBS Commercial Mortgage Trust 2017-C2	3.487%	8/15/50	8,050	8,915
4	UBS Commercial Mortgage Trust 2017-C2	3.740%	8/15/50	2,150	2,331
4	UBS Commercial Mortgage Trust 2017-C3	3.426%	8/15/50	9,700	10,778
4	UBS Commercial Mortgage Trust 2017-C3	3.739%	8/15/50	4,050	4,280
4	UBS Commercial Mortgage Trust 2017-C4	3.301%	10/15/50	6,450	7,116
4	UBS Commercial Mortgage Trust 2017-C4	3.563%	10/15/50	8,050	9,032
4	UBS Commercial Mortgage Trust 2017-C4	3.836%	10/15/50	3,562	3,970
4	UBS Commercial Mortgage Trust 2017-C5	3.474%	11/15/50	5,325	5,876
4	UBS Commercial Mortgage Trust 2017-C7	3.679%	12/15/50	8,225	9,301
4	UBS Commercial Mortgage Trust 2017-C7	4.061%	12/15/50	4,375	4,891
4	UBS Commercial Mortgage Trust 2018-C10	4.313%	5/15/51	10,475	12,265
4	UBS Commercial Mortgage Trust 2018-C11	4.241%	6/15/51	2,650	3,068
4	UBS Commercial Mortgage Trust 2018-C12	4.296%	8/15/51	5,975	7,106
4	UBS Commercial Mortgage Trust 2018-C12	4.587%	8/15/51	4,000	4,688
4	UBS Commercial Mortgage Trust 2018-C13	4.208%	10/15/51	1,681	1,815
4	UBS Commercial Mortgage Trust 2018-C13	4.334%	10/15/51	5,825	6,891
4	UBS Commercial Mortgage Trust 2018-C13	4.585%	10/15/51	1,075	1,262
4	UBS Commercial Mortgage Trust 2018-C14	4.448%	12/15/51	12,950	15,491
4	UBS Commercial Mortgage Trust 2018-C15	4.341%	12/15/51	8,975	10,561
4	UBS Commercial Mortgage Trust 2018-C8	3.720%	2/15/51	7,900	8,971
4	UBS Commercial Mortgage Trust 2018-C8	3.983%	2/15/51	15,850	18,183
4	UBS Commercial Mortgage Trust 2018-C8	4.215%	2/15/51	4,225	4,725
4	UBS Commercial Mortgage Trust 2018-C9	4.117%	3/15/51	15,800	18,018
4	UBS Commercial Mortgage Trust 2019-C16	3.605%	4/15/52	5,250	5,898
4	UBS Commercial Mortgage Trust 2019-C16	3.887%	4/15/52	1,575	1,777
4	UBS Commercial Mortgage Trust 2019-C17	2.921%	10/15/52	6,475	7,016
4	UBS Commercial Mortgage Trust 2019-C18	3.035%	12/15/52	3,800	4,174
4	UBS Commercial Mortgage Trust 2019-C18	3.378%	12/15/52	2,300	2,494
4	UBS-Barclays Commercial Mortgage Trust 2013-C5	3.185%	3/10/46	4,636	4,804
4	UBS-Barclays Commercial Mortgage Trust 2013-C6	3.244%	4/10/46	7,716	8,014
4	UBS-Barclays Commercial Mortgage Trust 2013-C6	3.469%	4/10/46	1,150	1,175
4	Volkswagen Auto Loan Enhanced Trust 2018-1	3.020%	11/21/22	2,900	2,949
4	Volkswagen Auto Loan Enhanced Trust 2018-1	3.150%	7/22/24	1,050	1,090
4	Volkswagen Auto Loan Enhanced Trust 2020-1	0.980%	11/20/24	1,700	1,719
4	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.918%	10/15/45	8,416	8,684
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	3.477%	8/15/50	889	917
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	3.817%	8/15/50	9,925	10,454
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	4.020%	8/15/50	550	582
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.244%	12/15/47	1,768	1,837
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.271%	12/15/47	2,562	2,612
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.405%	12/15/47	5,650	6,076
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.808%	12/15/47	2,850	3,005
4	Wells Fargo Commercial Mortgage Trust 2015-C26	2.991%	2/15/48	5,362	5,570
4	Wells Fargo Commercial Mortgage Trust 2015-C26	3.166%	2/15/48	3,150	3,374
4	Wells Fargo Commercial Mortgage Trust 2015-C26	3.580%	2/15/48	2,275	2,362
4	Wells Fargo Commercial Mortgage Trust 2015-C27	3.190%	2/15/48	12,042	12,853

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Wells Fargo Commercial Mortgage Trust 2015-C28	3.540%	8,500	9,281
4	Wells Fargo Commercial Mortgage Trust 2015-C28	3.872%	1,619	1,720
4	Wells Fargo Commercial Mortgage Trust 2015-C29	3.400%	5,800	6,066
4	Wells Fargo Commercial Mortgage Trust 2015-C29	3.637%	8,500	9,209
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	2.978%	1,483	1,537
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.184%	14,401	15,425
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.719%	2,850	2,908
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.571%	2,350	2,482
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.839%	3,425	3,791
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	4.207%	2,925	3,185
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.632%	430	431
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.934%	3,907	4,029
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	3.148%	2,275	2,440
4	Wells Fargo Commercial Mortgage Trust 2015-P2	3.656%	4,700	4,995
4	Wells Fargo Commercial Mortgage Trust 2015-P2	3.809%	2,950	3,274
4	Wells Fargo Commercial Mortgage Trust 2015-SG1	3.789%	10,375	11,399
4	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.652%	7,852	8,327
4	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.814%	1,800	1,836
4	Wells Fargo Commercial Mortgage Trust 2016-C32	3.324%	3,084	3,244
4	Wells Fargo Commercial Mortgage Trust 2016-C32	3.560%	6,700	7,396
4	Wells Fargo Commercial Mortgage Trust 2016-C33	3.426%	2,350	2,531
4	Wells Fargo Commercial Mortgage Trust 2016-C34	3.096%	4,700	5,039
4	Wells Fargo Commercial Mortgage Trust 2016-C37	3.794%	4,675	5,272
4	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.825%	5,275	5,492
4	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.942%	9,053	9,742
4	Wells Fargo Commercial Mortgage Trust 2017-C38	3.453%	11,445	12,810
4	Wells Fargo Commercial Mortgage Trust 2017-C38	3.665%	3,243	3,575
4	Wells Fargo Commercial Mortgage Trust 2017-C39	3.418%	9,675	10,811
4	Wells Fargo Commercial Mortgage Trust 2017-C39	3.702%	5,375	5,901
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.317%	5,350	5,835
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.581%	8,025	9,019
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.854%	2,150	2,405
4	Wells Fargo Commercial Mortgage Trust 2017-C41	3.472%	13,300	14,863
4	Wells Fargo Commercial Mortgage Trust 2017-C42	3.330%	4,815	5,315
4	Wells Fargo Commercial Mortgage Trust 2017-RB1	3.635%	8,600	9,691
4	Wells Fargo Commercial Mortgage Trust 2017-RC1	3.631%	8,500	9,494
4	Wells Fargo Commercial Mortgage Trust 2018-C43	4.012%	15,825	18,248
4	Wells Fargo Commercial Mortgage Trust 2018-C43	4.152%	2,742	3,112
4	Wells Fargo Commercial Mortgage Trust 2018-C44	4.212%	10,550	12,321
4	Wells Fargo Commercial Mortgage Trust 2018-C45	4.184%	10,125	11,817
4	Wells Fargo Commercial Mortgage Trust 2018-C46	4.152%	6,100	7,115
4	Wells Fargo Commercial Mortgage Trust 2018-C47	4.442%	10,600	12,610
4	Wells Fargo Commercial Mortgage Trust 2018-C48	4.302%	4,051	4,777
4	Wells Fargo Commercial Mortgage Trust 2019-C49	4.023%	13,225	15,415
4	Wells Fargo Commercial Mortgage Trust 2019-C50	3.729%	7,650	8,775
4	Wells Fargo Commercial Mortgage Trust 2019-C51	3.311%	11,175	12,554
4	Wells Fargo Commercial Mortgage Trust 2019-C52	2.892%	2,825	3,083
4	Wells Fargo Commercial Mortgage Trust 2019-C52	3.143%	4,750	5,007
4	Wells Fargo Commercial Mortgage Trust 2019-C53	3.040%	10,700	11,865
4	Wells Fargo Commercial Mortgage Trust 2019-C54	3.146%	6,405	7,128
4	Wells Fargo Commercial Mortgage Trust 2020-C55	2.725%	9,475	10,241
4	Wells Fargo Commercial Mortgage Trust 2020-C56	2.448%	2,250	2,384
4	WFRBS Commercial Mortgage Trust 2012-C10	2.875%	10,900	11,180
4	WFRBS Commercial Mortgage Trust 2012-C6	3.440%	7,165	7,328
4	WFRBS Commercial Mortgage Trust 2012-C7	3.431%	4,975	5,100
4	WFRBS Commercial Mortgage Trust 2012-C7	4.090%	4,400	4,537
4	WFRBS Commercial Mortgage Trust 2012-C8	3.001%	3,100	3,178
4	WFRBS Commercial Mortgage Trust 2012-C9	2.870%	5,346	5,479
4	WFRBS Commercial Mortgage Trust 2013-C11	3.071%	4,148	4,313
4	WFRBS Commercial Mortgage Trust 2013-C12	3.198%	1,733	1,797
4	WFRBS Commercial Mortgage Trust 2013-C12	3.560%	820	850
4	WFRBS Commercial Mortgage Trust 2013-C13	3.001%	3,436	3,575
4	WFRBS Commercial Mortgage Trust 2013-C13	3.345%	673	695
4	WFRBS Commercial Mortgage Trust 2013-C14	3.337%	6,000	6,324

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 WFRBS Commercial Mortgage Trust 2013-C14	3.488%	6/15/46	3,000	3,068
4 WFRBS Commercial Mortgage Trust 2013-C15	3.720%	8/15/46	772	797
4 WFRBS Commercial Mortgage Trust 2013-C15	4.153%	8/15/46	4,470	4,787
4 WFRBS Commercial Mortgage Trust 2013-C15	4.358%	8/15/46	1,120	1,175
4 WFRBS Commercial Mortgage Trust 2013-C16	3.963%	9/15/46	835	871
4 WFRBS Commercial Mortgage Trust 2013-C16	4.415%	9/15/46	1,250	1,361
4 WFRBS Commercial Mortgage Trust 2013-C16	4.668%	9/15/46	2,100	2,251
4 WFRBS Commercial Mortgage Trust 2013-C17	3.558%	12/15/46	804	834
4 WFRBS Commercial Mortgage Trust 2013-C17	4.023%	12/15/46	1,450	1,566
4 WFRBS Commercial Mortgage Trust 2013-C17	4.255%	12/15/46	1,150	1,217
4 WFRBS Commercial Mortgage Trust 2013-C17	4.788%	12/15/46	1,150	1,201
4 WFRBS Commercial Mortgage Trust 2013-C18	3.027%	12/15/46	7	7
4 WFRBS Commercial Mortgage Trust 2013-C18	3.651%	12/15/46	2,300	2,305
4 WFRBS Commercial Mortgage Trust 2013-C18	4.162%	12/15/46	5,010	5,421
4 WFRBS Commercial Mortgage Trust 2013-C18	4.387%	12/15/46	575	608
4 WFRBS Commercial Mortgage Trust 2013-C18	4.845%	12/15/46	862	921
4 WFRBS Commercial Mortgage Trust 2013-UBS1	2.927%	3/15/46	27	27
4 WFRBS Commercial Mortgage Trust 2013-UBS1	3.591%	3/15/46	1,750	1,761
4 WFRBS Commercial Mortgage Trust 2013-UBS1	4.079%	3/15/46	2,350	2,539
4 WFRBS Commercial Mortgage Trust 2013-UBS1	4.895%	3/15/46	575	607
4 WFRBS Commercial Mortgage Trust 2014-C19	3.618%	3/15/47	718	747
4 WFRBS Commercial Mortgage Trust 2014-C19	3.660%	3/15/47	1,064	1,073
4 WFRBS Commercial Mortgage Trust 2014-C19	4.101%	3/15/47	2,825	3,098
4 WFRBS Commercial Mortgage Trust 2014-C19	4.723%	3/15/47	950	977
4 WFRBS Commercial Mortgage Trust 2014-C20	3.638%	5/15/47	858	893
4 WFRBS Commercial Mortgage Trust 2014-C20	3.723%	5/15/47	3,457	3,687
4 WFRBS Commercial Mortgage Trust 2014-C20	3.995%	5/15/47	1,675	1,832
4 WFRBS Commercial Mortgage Trust 2014-C20	4.176%	5/15/47	1,675	1,778
4 WFRBS Commercial Mortgage Trust 2014-C21	3.678%	8/15/47	4,000	4,324
4 WFRBS Commercial Mortgage Trust 2014-C22	3.752%	9/15/57	8,200	8,905
4 WFRBS Commercial Mortgage Trust 2014-C22	4.371%	9/15/57	1,757	1,756
4 WFRBS Commercial Mortgage Trust 2014-C23	3.636%	10/15/57	2,737	2,852
4 WFRBS Commercial Mortgage Trust 2014-C23	3.917%	10/15/57	1,675	1,819
4 WFRBS Commercial Mortgage Trust 2014-C23	4.210%	10/15/57	1,125	1,208
4 WFRBS Commercial Mortgage Trust 2014-C24	3.428%	11/15/47	1,688	1,731
4 WFRBS Commercial Mortgage Trust 2014-C24	3.607%	11/15/47	2,860	3,084
4 WFRBS Commercial Mortgage Trust 2014-LC14	3.522%	3/15/47	2,052	2,133
4 WFRBS Commercial Mortgage Trust 2014-LC14	4.045%	3/15/47	6,720	7,235
4 WFRBS Commercial Mortgage Trust 2014-LC14	4.351%	3/15/47	2,800	2,978
4 World Financial Network Credit Card Master Note Trust Series 2017-C	2.310%	8/15/24	8,600	8,636
4 World Financial Network Credit Card Master Note Trust Series 2018-A	3.070%	12/16/24	10,625	10,769
4 World Omni Auto Receivables Trust 2019-C	1.960%	12/16/24	6,850	7,041
4 World Omni Auto Receivables Trust 2019-C	2.030%	12/15/25	1,705	1,777
4 World Omni Auto Receivables Trust 2020-A	1.100%	4/15/25	5,525	5,591
4 World Omni Auto Receivables Trust 2020-B	0.630%	5/15/25	2,795	2,799
4 World Omni Auto Receivables Trust 2020-B	0.820%	1/15/26	615	617
4 World Omni Automobile Lease Securitization Trust 2020-A	1.700%	1/17/23	2,765	2,804
4 World Omni Automobile Lease Securitization Trust 2020-A	1.790%	6/16/25	1,575	1,602

Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$6,687,201)

7,137,529

Corporate Bonds (28.8%)

Finance (8.8%)

Banking (6.2%)

Ally Financial Inc.	4.125%	2/13/22	8,693	8,910
Ally Financial Inc.	4.625%	5/19/22	50	52
Ally Financial Inc.	3.875%	5/21/24	4,100	4,228
Ally Financial Inc.	5.125%	9/30/24	4,100	4,428
Ally Financial Inc.	8.000%	11/1/31	2,532	3,227
Ally Financial Inc.	8.000%	11/1/31	20,195	26,405

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
American Express Co.	3.700%	11/5/21	36,975	38,455
American Express Co.	2.750%	5/20/22	8,480	8,797
American Express Co.	2.500%	8/1/22	9,411	9,751
American Express Co.	2.650%	12/2/22	13,484	14,108
American Express Co.	3.400%	2/27/23	14,535	15,533
American Express Co.	3.700%	8/3/23	17,325	18,852
American Express Co.	3.400%	2/22/24	13,840	15,031
American Express Co.	2.500%	7/30/24	9,515	10,084
American Express Co.	3.000%	10/30/24	47,552	51,412
American Express Co.	3.625%	12/5/24	18,215	20,124
American Express Co.	4.200%	11/6/25	10,100	11,690
American Express Co.	3.125%	5/20/26	6,145	6,790
American Express Co.	4.050%	12/3/42	5,827	7,112
American Express Credit Corp.	2.700%	3/3/22	42,465	43,896
American Express Credit Corp.	3.300%	5/3/27	25,717	28,862
Associated Bank NA	3.500%	8/13/21	3,350	3,419
Australia & New Zealand Banking Group Ltd.	2.550%	11/23/21	8,000	8,230
Australia & New Zealand Banking Group Ltd.	2.625%	5/19/22	10,790	11,192
Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	17,000	17,857
Australia & New Zealand Banking Group Ltd.	2.050%	11/21/22	150	155
Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	12,625	14,427
Banco Santander SA	3.500%	4/11/22	1,600	1,554
Banco Santander SA	3.125%	2/23/23	10,900	11,345
Banco Santander SA	3.848%	4/12/23	9,050	9,619
Banco Santander SA	2.706%	6/27/24	8,000	8,397
Banco Santander SA	2.746%	5/28/25	8,000	8,282
Banco Santander SA	5.179%	11/19/25	18,358	20,566
Banco Santander SA	4.250%	4/11/27	11,350	12,506
Banco Santander SA	3.800%	2/23/28	13,306	14,310
Banco Santander SA	4.379%	4/12/28	12,000	13,415
Banco Santander SA	3.306%	6/27/29	10,914	11,712
Banco Santander SA	3.490%	5/28/30	3,500	3,762
Bancolombia SA	3.000%	1/29/25	4,100	4,018
Bank of America Corp.	5.000%	5/13/21	1,000	1,040
4 Bank of America Corp.	2.369%	7/21/21	22,795	22,794
4 Bank of America Corp.	2.328%	10/1/21	34,250	34,388
Bank of America Corp.	5.700%	1/24/22	1,575	1,699
Bank of America Corp.	2.503%	10/21/22	24,183	24,756
Bank of America Corp.	3.300%	1/11/23	48,108	51,237
4 Bank of America Corp.	3.124%	1/20/23	9,578	9,920
4 Bank of America Corp.	2.881%	4/24/23	35,225	36,460
4 Bank of America Corp.	2.816%	7/21/23	51,778	53,784
Bank of America Corp.	4.100%	7/24/23	13,677	14,973
4 Bank of America Corp.	3.004%	12/20/23	163,756	171,705
Bank of America Corp.	4.125%	1/22/24	16,933	18,709
4 Bank of America Corp.	3.550%	3/5/24	30,145	32,098
Bank of America Corp.	4.000%	4/1/24	5,000	5,523
4 Bank of America Corp.	1.486%	5/19/24	5,775	5,854
4 Bank of America Corp.	3.864%	7/23/24	15,085	16,383
Bank of America Corp.	4.200%	8/26/24	52,822	58,626
Bank of America Corp.	4.000%	1/22/25	50,103	55,274
4 Bank of America Corp.	3.458%	3/15/25	27,035	29,300
Bank of America Corp.	3.950%	4/21/25	44,564	49,349
Bank of America Corp.	3.875%	8/1/25	1,000	1,134
4 Bank of America Corp.	3.093%	10/1/25	43,588	47,066
4 Bank of America Corp.	2.456%	10/22/25	18,300	19,219
4 Bank of America Corp.	3.366%	1/23/26	33,035	36,089
4 Bank of America Corp.	2.015%	2/13/26	16,600	17,173
Bank of America Corp.	4.450%	3/3/26	27,582	31,686
Bank of America Corp.	3.500%	4/19/26	20,820	23,444
4 Bank of America Corp.	1.319%	6/19/26	3,200	3,208
Bank of America Corp.	4.250%	10/22/26	32,068	36,747
4 Bank of America Corp.	3.559%	4/23/27	31,700	35,335
Bank of America Corp.	3.248%	10/21/27	30,054	33,169

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Bank of America Corp.	4.183%	11/25/27	29,800	33,996
4	Bank of America Corp.	3.824%	1/20/28	28,815	32,521
4	Bank of America Corp.	3.705%	4/24/28	18,077	20,430
4	Bank of America Corp.	3.593%	7/21/28	65,503	73,574
4	Bank of America Corp.	3.419%	12/20/28	99,129	110,418
4	Bank of America Corp.	3.970%	3/5/29	20,307	23,223
4	Bank of America Corp.	4.271%	7/23/29	77,325	91,047
4	Bank of America Corp.	3.974%	2/7/30	5,700	6,636
4	Bank of America Corp.	3.194%	7/23/30	25,445	28,140
4	Bank of America Corp.	2.884%	10/22/30	11,740	12,704
4	Bank of America Corp.	2.496%	2/13/31	71,585	74,987
4	Bank of America Corp.	2.592%	4/29/31	20,902	42,310
4	Bank of America Corp.	6.110%	1/29/37	15,014	21,329
4	Bank of America Corp.	4.244%	4/24/38	23,583	28,909
4	Bank of America Corp.	7.750%	5/14/38	23,566	38,705
4	Bank of America Corp.	4.078%	4/23/40	27,795	33,929
4	Bank of America Corp.	2.676%	6/19/41	40,200	41,255
4	Bank of America Corp.	5.875%	2/7/42	21,433	31,795
4	Bank of America Corp.	5.000%	1/21/44	26,873	37,045
4	Bank of America Corp.	4.875%	4/1/44	11,536	15,467
4	Bank of America Corp.	4.750%	4/21/45	3,550	4,667
4	Bank of America Corp.	4.443%	1/20/48	8,225	10,632
4	Bank of America Corp.	3.946%	1/23/49	11,378	13,717
4	Bank of America Corp.	4.330%	3/15/50	26,660	34,358
4	Bank of America Corp.	4.083%	3/20/51	75,609	94,489
4	Bank of America NA	3.335%	1/25/23	250	261
4	Bank of America NA	6.000%	10/15/36	16,504	23,530
4	Bank of Montreal	3.100%	4/13/21	18,205	18,569
4	Bank of Montreal	1.900%	8/27/21	15,825	16,107
4	Bank of Montreal	2.900%	3/26/22	30,166	31,417
4	Bank of Montreal	2.350%	9/11/22	10,186	10,605
4	Bank of Montreal	2.050%	11/1/22	1,850	1,904
4	Bank of Montreal	2.550%	11/6/22	12,561	13,072
4	Bank of Montreal	3.300%	2/5/24	17,385	18,866
4	Bank of Montreal	2.500%	6/28/24	11,225	11,890
4	Bank of Montreal	1.850%	5/1/25	27,977	28,871
4	Bank of Montreal	4.338%	10/5/28	5,000	5,300
4	Bank of Montreal	3.803%	12/15/32	26,015	27,738
4	Bank of New York Mellon Corp.	3.550%	9/23/21	4,686	4,852
4	Bank of New York Mellon Corp.	2.600%	2/7/22	10,346	10,682
4	Bank of New York Mellon Corp.	1.950%	8/23/22	16,700	17,202
4	Bank of New York Mellon Corp.	1.850%	1/27/23	1,500	1,549
4	Bank of New York Mellon Corp.	2.950%	1/29/23	11,871	12,627
4	Bank of New York Mellon Corp.	3.500%	4/28/23	5,966	6,445
4	Bank of New York Mellon Corp.	2.661%	5/16/23	15,285	15,875
4	Bank of New York Mellon Corp.	3.450%	8/11/23	7,725	8,371
4	Bank of New York Mellon Corp.	2.200%	8/16/23	10,799	11,256
4	Bank of New York Mellon Corp.	3.650%	2/4/24	8,385	9,225
4	Bank of New York Mellon Corp.	3.400%	5/15/24	1,578	1,732
4	Bank of New York Mellon Corp.	3.250%	9/11/24	16,540	18,126
4	Bank of New York Mellon Corp.	2.100%	10/24/24	5,275	5,544
4	Bank of New York Mellon Corp.	3.000%	2/24/25	12,836	14,109
4	Bank of New York Mellon Corp.	3.950%	11/18/25	6,900	8,011
4	Bank of New York Mellon Corp.	2.800%	5/4/26	10,371	11,462
4	Bank of New York Mellon Corp.	2.450%	8/17/26	8,431	9,159
4	Bank of New York Mellon Corp.	3.250%	5/16/27	25,948	29,409
4	Bank of New York Mellon Corp.	3.400%	1/29/28	5,024	5,770
4	Bank of New York Mellon Corp.	3.442%	2/7/28	14,849	16,786
4	Bank of New York Mellon Corp.	3.850%	4/28/28	100	120
4	Bank of New York Mellon Corp.	3.000%	10/30/28	5,190	5,682
4	Bank of New York Mellon Corp.	3.300%	8/23/29	4,650	5,229
4	Bank of Nova Scotia	3.125%	4/20/21	150	153
4	Bank of Nova Scotia	2.800%	7/21/21	38,235	39,218
4	Bank of Nova Scotia	2.700%	3/7/22	14,740	15,291

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Bank of Nova Scotia	2.450%	9/19/22	2,905	3,024
Bank of Nova Scotia	2.000%	11/15/22	10,667	10,983
Bank of Nova Scotia	2.375%	1/18/23	6,625	6,886
Bank of Nova Scotia	1.950%	2/1/23	21,975	22,633
Bank of Nova Scotia	3.400%	2/11/24	9,434	10,231
Bank of Nova Scotia	2.200%	2/3/25	26,975	28,239
Bank of Nova Scotia	1.300%	6/11/25	28,450	28,630
Bank of Nova Scotia	4.500%	12/16/25	33,155	37,386
Bank of Nova Scotia	2.700%	8/3/26	15,225	16,597
Bank One Corp.	7.625%	10/15/26	4,910	6,544
Bank One Corp.	8.000%	4/29/27	2,030	2,832
6 Barclays Bank plc	10.179%	6/12/21	378	378
Barclays plc	3.200%	8/10/21	6,000	6,135
Barclays plc	3.684%	1/10/23	16,770	17,353
4 Barclays plc	4.610%	2/15/23	14,059	14,795
4 Barclays plc	4.338%	5/16/24	19,000	20,473
Barclays plc	3.650%	3/16/25	37,734	40,914
4 Barclays plc	3.932%	5/7/25	10,700	11,520
Barclays plc	4.375%	1/12/26	25,386	28,534
4 Barclays plc	2.852%	5/7/26	29,050	30,504
Barclays plc	5.200%	5/12/26	16,329	18,214
Barclays plc	4.337%	1/10/28	14,062	15,651
Barclays plc	4.836%	5/9/28	35,115	38,522
4 Barclays plc	4.972%	5/16/29	13,600	15,828
4 Barclays plc	5.088%	6/20/30	15,415	17,373
Barclays plc	2.645%	6/24/31	20,000	20,001
Barclays plc	5.250%	8/17/45	12,605	16,875
Barclays plc	4.950%	1/10/47	13,538	17,600
BBVA USA	2.875%	6/29/22	20,185	20,332
BBVA USA	2.500%	8/27/24	1,520	1,540
BBVA USA	3.875%	4/10/25	1,000	1,062
BNP Paribas SA	5.000%	1/15/21	21	22
BNP Paribas SA	3.250%	3/3/23	21,210	22,609
BNP Paribas SA	4.250%	10/15/24	2,700	2,974
4.6 BNP Paribas SA	3.052%	1/13/31	2,800	2,951
BPCE SA	2.750%	12/2/21	9,148	9,435
6 BPCE SA	3.000%	5/22/22	5,500	5,685
BPCE SA	4.000%	4/15/24	22,067	24,372
BPCE SA	3.375%	12/2/26	4,750	5,272
Canadian Imperial Bank of Commerce	2.550%	6/16/22	20,132	20,855
Canadian Imperial Bank of Commerce	0.950%	6/23/23	1,000	1,001
Canadian Imperial Bank of Commerce	3.500%	9/13/23	12,550	13,659
Canadian Imperial Bank of Commerce	3.100%	4/2/24	11,200	11,978
Canadian Imperial Bank of Commerce	2.250%	1/28/25	11,100	11,578
Capital One Bank USA NA	3.375%	2/15/23	27,653	29,032
Capital One Financial Corp.	4.750%	7/15/21	5,389	5,605
Capital One Financial Corp.	3.050%	3/9/22	3,260	3,382
Capital One Financial Corp.	3.200%	1/30/23	16,963	17,915
Capital One Financial Corp.	2.600%	5/11/23	8,800	9,217
Capital One Financial Corp.	3.500%	6/15/23	4,878	5,225
Capital One Financial Corp.	3.900%	1/29/24	7,400	8,046
Capital One Financial Corp.	3.750%	4/24/24	8,934	9,713
Capital One Financial Corp.	3.300%	10/30/24	11,100	11,905
Capital One Financial Corp.	3.200%	2/5/25	9,960	10,692
Capital One Financial Corp.	4.250%	4/30/25	8,673	9,780
Capital One Financial Corp.	4.200%	10/29/25	14,235	15,816
Capital One Financial Corp.	3.750%	7/28/26	29,250	31,938
Capital One Financial Corp.	3.750%	3/9/27	10,343	11,423
Capital One Financial Corp.	3.650%	5/11/27	1,300	1,420
Capital One Financial Corp.	3.800%	1/31/28	19,461	21,627
Citibank NA	3.400%	7/23/21	3,480	3,584
Citibank NA	3.650%	1/23/24	1,663	1,819
Citigroup Inc.	2.350%	8/2/21	12,277	12,508
Citigroup Inc.	2.900%	12/8/21	31,804	32,755

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Citigroup Inc.	4.500%	1/14/22	42,655	45,112
Citigroup Inc.	2.750%	4/25/22	6,657	6,898
Citigroup Inc.	4.050%	7/30/22	11,120	11,805
Citigroup Inc.	2.700%	10/27/22	11,150	11,638
4 Citigroup Inc.	2.312%	11/4/22	10,613	10,824
4 Citigroup Inc.	3.142%	1/24/23	26,450	27,354
Citigroup Inc.	3.375%	3/1/23	6,300	6,651
Citigroup Inc.	3.500%	5/15/23	16,273	17,371
4 Citigroup Inc.	2.876%	7/24/23	17,645	18,307
Citigroup Inc.	3.875%	10/25/23	14,635	16,076
4 Citigroup Inc.	1.678%	5/15/24	28,500	28,959
4 Citigroup Inc.	4.044%	6/1/24	19,063	20,703
Citigroup Inc.	3.750%	6/16/24	21,198	23,392
Citigroup Inc.	4.000%	8/5/24	17,899	19,493
Citigroup Inc.	3.875%	3/26/25	12,835	14,091
4 Citigroup Inc.	3.352%	4/24/25	23,325	25,192
Citigroup Inc.	3.300%	4/27/25	4,640	5,096
Citigroup Inc.	4.400%	6/10/25	62,941	70,342
Citigroup Inc.	5.500%	9/13/25	28,418	33,722
Citigroup Inc.	3.700%	1/12/26	21,810	24,343
Citigroup Inc.	4.600%	3/9/26	24,700	28,222
4 Citigroup Inc.	3.106%	4/8/26	46,000	49,319
Citigroup Inc.	3.400%	5/1/26	13,950	15,438
Citigroup Inc.	3.200%	10/21/26	66,397	72,691
Citigroup Inc.	4.300%	11/20/26	1,325	1,511
Citigroup Inc.	4.450%	9/29/27	55,491	63,259
4 Citigroup Inc.	3.887%	1/10/28	15,806	17,763
4 Citigroup Inc.	3.668%	7/24/28	42,987	47,850
Citigroup Inc.	4.125%	7/25/28	9,333	10,548
4 Citigroup Inc.	3.520%	10/27/28	26,707	29,572
4 Citigroup Inc.	4.075%	4/23/29	15,843	18,050
4 Citigroup Inc.	3.980%	3/20/30	16,600	19,013
4 Citigroup Inc.	2.976%	11/5/30	11,000	11,685
4 Citigroup Inc.	2.666%	1/29/31	23,450	24,339
4 Citigroup Inc.	4.412%	3/31/31	58,700	69,257
4 Citigroup Inc.	2.572%	6/3/31	20,000	20,660
Citigroup Inc.	6.625%	6/15/32	6,130	8,381
Citigroup Inc.	5.875%	2/22/33	2,675	3,469
Citigroup Inc.	6.000%	10/31/33	11,370	15,038
4 Citigroup Inc.	6.125%	8/25/36	14,089	19,073
Citigroup Inc.	3.878%	1/24/39	26,408	30,747
Citigroup Inc.	8.125%	7/15/39	29,965	51,836
4 Citigroup Inc.	5.316%	3/26/41	500	674
Citigroup Inc.	5.875%	1/30/42	14,868	21,581
Citigroup Inc.	6.675%	9/13/43	7,785	12,029
Citigroup Inc.	4.950%	11/7/43	5,019	5,603
Citigroup Inc.	5.300%	5/6/44	18,369	24,428
Citigroup Inc.	4.650%	7/30/45	9,561	12,324
Citigroup Inc.	4.750%	5/18/46	31,387	40,160
4 Citigroup Inc.	4.281%	4/24/48	13,605	16,847
Citigroup Inc.	4.650%	7/23/48	19,008	25,005
Citizens Bank NA	3.250%	2/14/22	250	259
Citizens Bank NA	2.650%	5/26/22	9,175	9,484
Citizens Bank NA	3.700%	3/29/23	7,991	8,568
Citizens Bank NA	3.750%	2/18/26	6,900	7,734
Citizens Financial Group Inc.	2.375%	7/28/21	1,900	1,926
Citizens Financial Group Inc.	4.300%	12/3/25	6,003	6,684
Citizens Financial Group Inc.	2.850%	7/27/26	26,925	29,062
Citizens Financial Group Inc.	2.500%	2/6/30	4,150	4,235
Comerica Bank	2.500%	7/23/24	1,100	1,157
Comerica Bank	4.000%	7/27/25	150	163
Comerica Inc.	3.700%	7/31/23	17,697	19,084
Comerica Inc.	4.000%	2/1/29	150	169
Commonwealth Bank of Australia	2.550%	3/15/21	10,795	10,960

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
6	Commonwealth Bank of Australia	2.750%	3/10/22	15,000	15,560
6	Commonwealth Bank of Australia	3.350%	6/4/24	45,950	50,281
6	Commonwealth Bank of Australia	3.900%	7/12/47	50	60
	Cooperatieve Rabobank UA	3.125%	4/26/21	5,530	5,647
	Cooperatieve Rabobank UA	2.750%	1/10/22	13,506	13,973
	Cooperatieve Rabobank UA	3.875%	2/8/22	44,363	46,810
	Cooperatieve Rabobank UA	3.950%	11/9/22	41,248	43,611
	Cooperatieve Rabobank UA	2.750%	1/10/23	1,000	1,056
	Cooperatieve Rabobank UA	4.625%	12/1/23	17,740	19,532
	Cooperatieve Rabobank UA	3.375%	5/21/25	22,446	24,962
	Cooperatieve Rabobank UA	4.375%	8/4/25	15,053	16,862
	Cooperatieve Rabobank UA	3.750%	7/21/26	15,000	16,448
	Cooperatieve Rabobank UA	5.250%	5/24/41	11,911	16,637
	Cooperatieve Rabobank UA	5.750%	12/1/43	15,004	21,587
	Cooperatieve Rabobank UA	5.250%	8/4/45	11,920	16,122
	Credit Suisse AG	3.000%	10/29/21	12,244	12,657
	Credit Suisse AG	2.100%	11/12/21	11,105	11,326
	Credit Suisse AG	3.625%	9/9/24	20,929	23,091
	Credit Suisse AG	2.950%	4/9/25	500	543
6	Credit Suisse Group AG	3.574%	1/9/23	7,525	7,787
6	Credit Suisse Group AG	4.282%	1/9/28	25,250	28,256
	Credit Suisse Group Funding Guernsey Ltd.	3.125%	12/10/20	12,900	13,042
	Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	21,250	22,542
	Credit Suisse Group Funding Guernsey Ltd.	3.800%	6/9/23	13,460	14,466
	Credit Suisse Group Funding Guernsey Ltd.	3.750%	3/26/25	63,143	69,154
	Credit Suisse Group Funding Guernsey Ltd.	4.550%	4/17/26	2,360	2,714
	Credit Suisse Group Funding Guernsey Ltd.	4.875%	5/15/45	21,109	27,893
	Credit Suisse USA Inc.	7.125%	7/15/32	13,179	19,991
	Deutsche Bank AG	3.125%	1/13/21	7	7
	Deutsche Bank AG	4.250%	10/14/21	2,826	2,897
	Deutsche Bank AG	5.000%	2/14/22	4,850	5,084
	Deutsche Bank AG	3.300%	11/16/22	26,806	27,376
	Deutsche Bank AG	3.950%	2/27/23	25,000	25,960
	Deutsche Bank AG	3.700%	5/30/24	28,960	29,937
4	Deutsche Bank AG	3.961%	11/26/25	150	157
	Deutsche Bank AG	4.100%	1/13/26	8,410	8,914
	Discover Bank	3.200%	8/9/21	5,881	5,997
	Discover Bank	3.350%	2/6/23	10,914	11,581
	Discover Bank	4.200%	8/8/23	21,958	24,003
	Discover Bank	2.450%	9/12/24	12,918	13,547
	Discover Bank	4.250%	3/13/26	4,907	5,510
	Discover Bank	3.450%	7/27/26	13,240	14,318
4	Discover Bank	4.682%	8/9/28	7,822	7,892
	Discover Bank	4.650%	9/13/28	11,525	13,239
	Discover Bank	2.700%	2/6/30	3,700	3,702
	Discover Financial Services	5.200%	4/27/22	3,817	4,075
	Discover Financial Services	3.850%	11/21/22	11,909	12,606
	Discover Financial Services	3.950%	11/6/24	6,950	7,559
	Discover Financial Services	3.750%	3/4/25	10,954	11,809
	Discover Financial Services	4.500%	1/30/26	8,703	9,759
	Discover Financial Services	4.100%	2/9/27	15,849	17,273
	Fifth Third Bancorp	3.500%	3/15/22	6,003	6,280
	Fifth Third Bancorp	4.300%	1/16/24	13,424	14,793
	Fifth Third Bancorp	3.650%	1/25/24	41,442	45,111
	Fifth Third Bancorp	2.375%	1/28/25	21,286	22,430
	Fifth Third Bancorp	2.550%	5/5/27	11,800	12,605
	Fifth Third Bancorp	3.950%	3/14/28	14,310	16,744
	Fifth Third Bancorp	8.250%	3/1/38	11,167	18,040
	Fifth Third Bank	3.350%	7/26/21	8,550	8,743
	Fifth Third Bank	2.875%	10/1/21	7,904	8,121
	Fifth Third Bank	1.800%	1/30/23	6,000	6,164
	Fifth Third Bank	3.950%	7/28/25	11,083	12,782
	Fifth Third Bank	3.850%	3/15/26	9,932	11,122
	Fifth Third Bank	2.250%	2/1/27	5,185	5,488

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	3.500%	12/15/20	5,513	5,552
	4.000%	5/26/25	4,400	4,601
	2.500%	6/6/22	13,250	13,646
4	1.912%	2/12/24	3,500	3,578
	4.375%	8/1/46	2,425	2,848
	4.625%	2/13/47	3,429	4,119
	4.270%	11/25/26	5,750	6,529
	6.345%	2/15/34	12,275	16,571
	2.600%	12/27/20	1,850	1,869
	5.250%	7/27/21	17,369	18,237
	2.350%	11/15/21	23,550	23,668
	5.750%	1/24/22	19,373	20,899
	3.000%	4/26/22	36,919	37,431
4	2.876%	10/31/22	69,965	71,721
	3.625%	1/22/23	29,884	32,009
	3.200%	2/23/23	19,280	20,461
4	2.908%	6/5/23	28,241	29,261
4	2.905%	7/24/23	30,807	32,000
	3.625%	2/20/24	16,700	18,140
	4.000%	3/3/24	55,846	61,558
	3.850%	7/8/24	16,907	18,642
	3.500%	1/23/25	36,819	40,130
	3.500%	4/1/25	2,010	2,204
	3.750%	5/22/25	23,491	25,983
4	3.272%	9/29/25	59,603	64,072
	4.250%	10/21/25	14,020	15,811
	3.750%	2/25/26	32,209	35,916
	3.500%	11/16/26	42,960	47,150
	5.950%	1/15/27	10,528	13,177
	3.850%	1/26/27	36,623	41,328
4	3.691%	6/5/28	30,665	34,294
4	3.814%	4/23/29	72,860	82,308
4	4.223%	5/1/29	16,820	19,537
	3.800%	3/15/30	45,600	51,823
	6.125%	2/15/33	300	415
	6.450%	5/1/36	19,324	26,672
	6.750%	10/1/37	39,762	57,615
4	4.017%	10/31/38	32,504	37,793
4	4.411%	4/23/39	35,630	43,276
	6.250%	2/1/41	31,412	47,035
	4.800%	7/8/44	27,723	36,185
	5.150%	5/22/45	32,169	42,367
	4.750%	10/21/45	379	492
	5.875%	11/1/34	2,200	2,890
	7.000%	1/15/39	9,009	13,411
	2.650%	1/5/22	32,693	33,704
	4.875%	1/14/22	3,960	4,210
4	4.000%	3/30/22	5,551	5,860
	3.262%	3/13/23	35,297	36,523
	3.600%	5/25/23	25,575	27,453
4	3.033%	11/22/23	1,939	2,019
	4.250%	3/14/24	32,413	34,873
4	3.950%	5/18/24	23,250	24,985
4	3.803%	3/11/25	27,761	29,978
	4.250%	8/18/25	6,337	6,903
4	2.633%	11/7/25	16,130	16,725
	4.300%	3/8/26	39,815	44,942
	3.900%	5/25/26	46,560	51,374
4	2.099%	6/4/26	73,578	74,595
4	4.292%	9/12/26	53,127	58,904
	4.375%	11/23/26	17,941	19,967
4	4.041%	3/13/28	39,703	43,705
4	4.583%	6/19/29	20,600	23,678
	4.950%	3/31/30	17,007	20,334

Vanguard® Total Bond Market Index Fund
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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	HSBC Holdings plc	3.973%	5/22/30	34,257	37,996
4	HSBC Holdings plc	2.848%	6/4/31	20,000	20,531
	HSBC Holdings plc	7.625%	5/17/32	6,891	9,601
	HSBC Holdings plc	7.350%	11/27/32	2,040	2,785
	HSBC Holdings plc	6.500%	5/2/36	20,312	27,115
	HSBC Holdings plc	6.500%	9/15/37	43,363	58,729
	HSBC Holdings plc	6.800%	6/1/38	9,219	12,879
	HSBC Holdings plc	6.100%	1/14/42	4,888	6,949
	HSBC Holdings plc	5.250%	3/14/44	27,323	34,586
	HSBC USA Inc.	3.500%	6/23/24	12,368	13,590
	Huntington Bancshares Inc.	7.000%	12/15/20	4,200	4,316
	Huntington Bancshares Inc.	2.300%	1/14/22	10,868	11,142
	Huntington Bancshares Inc.	2.625%	8/6/24	2,250	2,380
	Huntington Bancshares Inc.	4.000%	5/15/25	6,434	7,293
	Huntington Bancshares Inc.	2.550%	2/4/30	5,000	5,159
	Huntington National Bank	3.125%	4/1/22	5,350	5,577
	Huntington National Bank	2.500%	8/7/22	14,036	14,600
	Huntington National Bank	1.800%	2/3/23	13,175	13,570
	Huntington National Bank	3.550%	10/6/23	7,270	7,914
	ING Groep NV	3.150%	3/29/22	7,607	7,901
	ING Groep NV	4.100%	10/2/23	15,950	17,476
	ING Groep NV	3.550%	4/9/24	16,610	18,063
	ING Groep NV	3.950%	3/29/27	14,567	16,720
	ING Groep NV	4.550%	10/2/28	13,025	15,610
	ING Groep NV	4.050%	4/9/29	12,670	14,843
6	Intesa Sanpaolo SPA	6.500%	2/24/21	100	102
	JPMorgan Chase & Co.	2.295%	8/15/21	50,355	50,461
	JPMorgan Chase & Co.	4.350%	8/15/21	27,408	28,607
	JPMorgan Chase & Co.	4.500%	1/24/22	39,668	42,124
	JPMorgan Chase & Co.	3.250%	9/23/22	22,477	23,796
	JPMorgan Chase & Co.	2.972%	1/15/23	51,612	53,353
	JPMorgan Chase & Co.	3.200%	1/25/23	52,228	55,437
4	JPMorgan Chase & Co.	3.207%	4/1/23	17,605	18,288
4	JPMorgan Chase & Co.	2.776%	4/25/23	21,752	22,518
	JPMorgan Chase & Co.	3.375%	5/1/23	31,829	34,050
	JPMorgan Chase & Co.	2.700%	5/18/23	6,019	6,338
	JPMorgan Chase & Co.	3.875%	2/1/24	21,135	23,385
4	JPMorgan Chase & Co.	3.559%	4/23/24	36,396	38,893
	JPMorgan Chase & Co.	3.625%	5/13/24	30,717	33,856
4	JPMorgan Chase & Co.	1.514%	6/1/24	55,805	56,563
4	JPMorgan Chase & Co.	3.797%	7/23/24	17,750	19,246
	JPMorgan Chase & Co.	3.875%	9/10/24	58,522	64,738
4	JPMorgan Chase & Co.	4.023%	12/5/24	22,850	25,106
	JPMorgan Chase & Co.	3.125%	1/23/25	31,512	34,263
4	JPMorgan Chase & Co.	3.220%	3/1/25	32,286	34,666
	JPMorgan Chase & Co.	3.900%	7/15/25	55,693	62,869
4	JPMorgan Chase & Co.	2.301%	10/15/25	26,565	27,760
	JPMorgan Chase & Co.	3.300%	4/1/26	60,462	67,333
4	JPMorgan Chase & Co.	2.083%	4/22/26	3,000	3,109
	JPMorgan Chase & Co.	3.200%	6/15/26	42,011	46,554
	JPMorgan Chase & Co.	2.950%	10/1/26	34,440	37,717
	JPMorgan Chase & Co.	4.125%	12/15/26	18,505	21,535
4	JPMorgan Chase & Co.	3.960%	1/29/27	29,320	33,374
	JPMorgan Chase & Co.	4.250%	10/1/27	14,703	17,067
	JPMorgan Chase & Co.	3.625%	12/1/27	12,418	13,687
4	JPMorgan Chase & Co.	3.782%	2/1/28	74,281	84,188
4	JPMorgan Chase & Co.	3.540%	5/1/28	34,191	38,119
4	JPMorgan Chase & Co.	2.182%	6/1/28	10,000	10,338
4	JPMorgan Chase & Co.	3.509%	1/23/29	43,525	48,609
4	JPMorgan Chase & Co.	4.005%	4/23/29	13,095	15,139
4	JPMorgan Chase & Co.	4.203%	7/23/29	35,774	41,990
4	JPMorgan Chase & Co.	4.452%	12/5/29	11,795	14,144
4	JPMorgan Chase & Co.	3.702%	5/6/30	37,200	42,487
	JPMorgan Chase & Co.	8.750%	9/1/30	1,100	1,629

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	JPMorgan Chase & Co.	2.739%	10/15/30	45,000	48,041
4	JPMorgan Chase & Co.	4.493%	3/24/31	51,900	63,439
4	JPMorgan Chase & Co.	2.522%	4/22/31	11,000	11,570
4	JPMorgan Chase & Co.	2.956%	5/13/31	28,925	30,711
	JPMorgan Chase & Co.	6.400%	5/15/38	19,425	29,942
4	JPMorgan Chase & Co.	3.882%	7/24/38	33,734	39,548
	JPMorgan Chase & Co.	5.500%	10/15/40	11,605	16,959
4	JPMorgan Chase & Co.	3.109%	4/22/41	40,900	44,228
	JPMorgan Chase & Co.	5.600%	7/15/41	11,351	16,525
	JPMorgan Chase & Co.	5.400%	1/6/42	11,281	15,981
	JPMorgan Chase & Co.	5.625%	8/16/43	10,347	15,061
	JPMorgan Chase & Co.	4.850%	2/1/44	5,347	7,279
	JPMorgan Chase & Co.	4.950%	6/1/45	11,288	15,136
4	JPMorgan Chase & Co.	4.260%	2/22/48	23,238	29,158
4	JPMorgan Chase & Co.	4.032%	7/24/48	26,702	32,833
4	JPMorgan Chase & Co.	3.964%	11/15/48	79,261	96,768
4	JPMorgan Chase & Co.	3.897%	1/23/49	31,349	37,850
4	JPMorgan Chase & Co.	3.109%	4/22/51	55,300	59,566
	KeyBank NA	2.500%	11/22/21	3,619	3,715
	KeyBank NA	2.400%	6/9/22	3,145	3,255
	KeyBank NA	2.300%	9/14/22	11,100	11,514
	KeyBank NA	3.375%	3/7/23	8,175	8,784
	KeyBank NA	1.250%	3/10/23	200	203
	KeyBank NA	3.300%	6/1/25	17,619	19,631
	KeyBank NA	3.400%	5/20/26	12,900	14,353
4	KeyBank NA	3.180%	10/15/27	4,525	4,736
	KeyBank NA	6.950%	2/1/28	1,740	2,205
	KeyCorp	5.100%	3/24/21	10,297	10,643
	KeyCorp	4.150%	10/29/25	7,000	7,995
	KeyCorp	2.250%	4/6/27	350	366
	KeyCorp	4.100%	4/30/28	15,050	17,281
	KeyCorp	2.550%	10/1/29	14,125	14,519
	Lloyds Banking Group plc	3.100%	7/6/21	3,310	3,372
	Lloyds Banking Group plc	3.000%	1/11/22	4,456	4,595
4	Lloyds Banking Group plc	2.858%	3/17/23	14,735	15,177
	Lloyds Banking Group plc	4.050%	8/16/23	35,100	37,982
4	Lloyds Banking Group plc	2.907%	11/7/23	21,230	22,026
	Lloyds Banking Group plc	3.900%	3/12/24	11,050	12,026
	Lloyds Banking Group plc	4.500%	11/4/24	14,964	16,302
	Lloyds Banking Group plc	4.450%	5/8/25	7,974	9,031
	Lloyds Banking Group plc	4.582%	12/10/25	38,590	42,645
4	Lloyds Banking Group plc	2.438%	2/5/26	1,090	1,119
	Lloyds Banking Group plc	4.650%	3/24/26	12,532	13,924
	Lloyds Banking Group plc	3.750%	1/11/27	9,282	10,214
	Lloyds Banking Group plc	4.375%	3/22/28	36,945	42,552
	Lloyds Banking Group plc	4.550%	8/16/28	16,875	19,676
4	Lloyds Banking Group plc	3.574%	11/7/28	21,260	23,074
	Lloyds Banking Group plc	5.300%	12/1/45	6,169	8,091
	Lloyds Banking Group plc	4.344%	1/9/48	19,535	22,739
	M&T Bank Corp.	3.550%	7/26/23	7,250	7,938
	Manufacturers & Traders Trust Co.	2.500%	5/18/22	2,145	2,218
	Manufacturers & Traders Trust Co.	2.900%	2/6/25	11,849	12,927
	Manufacturers & Traders Trust Co.	3.400%	8/17/27	2,000	2,220
	Mitsubishi UFJ Financial Group Inc.	3.535%	7/26/21	10,000	10,300
	Mitsubishi UFJ Financial Group Inc.	2.190%	9/13/21	20,346	20,700
	Mitsubishi UFJ Financial Group Inc.	2.998%	2/22/22	2,000	2,070
	Mitsubishi UFJ Financial Group Inc.	3.218%	3/7/22	14,800	15,416
	Mitsubishi UFJ Financial Group Inc.	2.623%	7/18/22	13,950	14,477
	Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	28,350	29,447
	Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	14,000	14,940
	Mitsubishi UFJ Financial Group Inc.	3.761%	7/26/23	26,117	28,335
	Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	3,616	3,782
	Mitsubishi UFJ Financial Group Inc.	3.407%	3/7/24	25,720	27,704
	Mitsubishi UFJ Financial Group Inc.	2.801%	7/18/24	12,575	13,354

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Mitsubishi UFJ Financial Group Inc.	2.193%	2/25/25	14,930	15,406
Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	36,524	40,253
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	9,625	10,238
Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	51,906	57,508
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	26,011	28,520
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	15,600	17,810
Mitsubishi UFJ Financial Group Inc.	4.050%	9/11/28	5,150	5,974
Mitsubishi UFJ Financial Group Inc.	3.741%	3/7/29	22,190	25,010
Mitsubishi UFJ Financial Group Inc.	3.195%	7/18/29	21,300	23,157
Mitsubishi UFJ Financial Group Inc.	2.559%	2/25/30	16,450	17,057
Mitsubishi UFJ Financial Group Inc.	4.286%	7/26/38	3,329	4,009
Mitsubishi UFJ Financial Group Inc.	4.153%	3/7/39	1,500	1,789
Mitsubishi UFJ Financial Group Inc.	3.751%	7/18/39	13,975	15,802
Mizuho Financial Group Inc.	2.273%	9/13/21	1,650	1,681
Mizuho Financial Group Inc.	2.953%	2/28/22	1,500	1,559
Mizuho Financial Group Inc.	2.601%	9/11/22	1,500	1,558
Mizuho Financial Group Inc.	3.549%	3/5/23	13,700	14,655
4 Mizuho Financial Group Inc.	2.721%	7/16/23	26,655	27,555
4 Mizuho Financial Group Inc.	3.922%	9/11/24	11,060	11,925
4 Mizuho Financial Group Inc.	2.839%	7/16/25	27,900	29,245
4 Mizuho Financial Group Inc.	2.555%	9/13/25	15,525	16,168
4 Mizuho Financial Group Inc.	2.226%	5/25/26	127	140
Mizuho Financial Group Inc.	3.663%	2/28/27	2,100	2,302
Mizuho Financial Group Inc.	4.018%	3/5/28	20,525	23,221
4 Mizuho Financial Group Inc.	4.254%	9/11/29	15,000	17,276
4 Mizuho Financial Group Inc.	3.153%	7/16/30	30,655	33,058
4 Mizuho Financial Group Inc.	2.869%	9/13/30	4,960	5,207
Morgan Stanley	5.750%	1/25/21	35	36
Morgan Stanley	5.500%	7/28/21	5,879	6,188
Morgan Stanley	2.625%	11/17/21	36,817	37,830
Morgan Stanley	2.750%	5/19/22	9,291	9,650
Morgan Stanley	4.875%	11/1/22	23,505	25,563
Morgan Stanley	3.125%	1/23/23	14,453	15,318
Morgan Stanley	3.750%	2/25/23	68,890	74,316
Morgan Stanley	4.100%	5/22/23	23,536	25,365
4 Morgan Stanley	3.737%	4/24/24	25,286	27,257
Morgan Stanley	3.875%	4/29/24	39,763	43,926
Morgan Stanley	3.700%	10/23/24	51,104	56,656
4 Morgan Stanley	2.720%	7/22/25	100	106
Morgan Stanley	4.000%	7/23/25	53,693	60,728
Morgan Stanley	5.000%	11/24/25	23,614	27,749
Morgan Stanley	3.875%	1/27/26	41,491	46,980
4 Morgan Stanley	2.188%	4/28/26	23,255	24,157
Morgan Stanley	3.125%	7/27/26	34,300	37,708
Morgan Stanley	6.250%	8/9/26	12,932	16,509
Morgan Stanley	4.350%	9/8/26	36,032	41,409
Morgan Stanley	3.625%	1/20/27	26,985	30,429
Morgan Stanley	3.950%	4/23/27	28,446	31,895
4 Morgan Stanley	3.591%	7/22/28	46,005	51,766
4 Morgan Stanley	3.772%	1/24/29	10,920	12,437
4 Morgan Stanley	4.431%	1/23/30	22,775	27,044
4 Morgan Stanley	2.699%	1/22/31	97,625	103,638
4 Morgan Stanley	3.622%	4/1/31	56,900	65,101
Morgan Stanley	7.250%	4/1/32	10,237	15,318
4 Morgan Stanley	3.971%	7/22/38	24,382	29,059
4 Morgan Stanley	4.457%	4/22/39	24,450	30,871
Morgan Stanley	6.375%	7/24/42	39,153	61,554
Morgan Stanley	4.300%	1/27/45	45,129	56,638
Morgan Stanley	4.375%	1/22/47	1,410	1,825
4 Morgan Stanley	5.597%	3/24/51	16,310	24,705
MUFG Americas Holdings Corp.	3.500%	6/18/22	16,668	17,333
MUFG Americas Holdings Corp.	3.000%	2/10/25	8,365	8,909
MUFG Union Bank NA	3.150%	4/1/22	45,171	47,092
MUFG Union Bank NA	2.100%	12/9/22	14,755	15,157

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
National Australia Bank Ltd.	1.875%	7/12/21	9,684	9,817
National Australia Bank Ltd.	3.375%	9/20/21	20,265	20,972
National Australia Bank Ltd.	3.700%	11/4/21	11,030	11,498
National Australia Bank Ltd.	2.800%	1/10/22	6,254	6,464
National Australia Bank Ltd.	2.500%	5/22/22	8,774	9,091
National Australia Bank Ltd.	3.000%	1/20/23	1,050	1,112
National Australia Bank Ltd.	2.875%	4/12/23	1,750	1,852
National Australia Bank Ltd.	3.625%	6/20/23	12,000	13,020
National Australia Bank Ltd.	3.375%	1/14/26	6,752	7,554
National Australia Bank Ltd.	2.500%	7/12/26	20,194	22,001
National Bank of Canada	2.100%	2/1/23	13,070	13,390
4 New York Community Bancorp Inc.	5.900%	11/6/28	675	662
6 Nordea Bank Abp	4.875%	5/13/21	200	206
6 Nordea Bank Abp	2.250%	5/27/21	200	203
Northern Trust Corp.	3.375%	8/23/21	1,993	2,059
Northern Trust Corp.	2.375%	8/2/22	5,710	5,925
Northern Trust Corp.	3.950%	10/30/25	8,975	10,360
Northern Trust Corp.	3.650%	8/3/28	5,600	6,534
Northern Trust Corp.	3.150%	5/3/29	9,200	10,494
4 Northern Trust Corp.	3.375%	5/8/32	4,250	4,546
People's United Bank NA	4.000%	7/15/24	3,850	4,005
People's United Financial Inc.	3.650%	12/6/22	6,850	7,081
PNC Bank NA	2.550%	12/9/21	7,630	7,825
PNC Bank NA	2.625%	2/17/22	21,350	22,011
4 PNC Bank NA	2.232%	7/22/22	6,883	6,985
PNC Bank NA	2.450%	7/28/22	2,500	2,591
PNC Bank NA	2.700%	11/1/22	10,284	10,746
4 PNC Bank NA	2.028%	12/9/22	4,685	4,776
PNC Bank NA	2.950%	1/30/23	10,277	10,816
4 PNC Bank NA	1.743%	2/24/23	2,000	2,032
PNC Bank NA	3.800%	7/25/23	21,072	22,821
PNC Bank NA	3.300%	10/30/24	6,303	6,912
PNC Bank NA	2.950%	2/23/25	12,401	13,484
PNC Bank NA	3.250%	6/1/25	28,417	31,509
PNC Bank NA	3.100%	10/25/27	10,615	11,896
PNC Bank NA	3.250%	1/22/28	5,760	6,493
PNC Bank NA	4.050%	7/26/28	10,787	12,642
PNC Bank NA	2.700%	10/22/29	7,075	7,527
PNC Financial Services Group Inc.	2.854%	11/9/22	5,405	5,689
PNC Financial Services Group Inc.	3.500%	1/23/24	25,373	27,651
PNC Financial Services Group Inc.	3.900%	4/29/24	23,410	25,781
PNC Financial Services Group Inc.	2.200%	11/1/24	989	1,047
PNC Financial Services Group Inc.	2.600%	7/23/26	1,000	1,084
PNC Financial Services Group Inc.	3.150%	5/19/27	11,347	12,684
PNC Financial Services Group Inc.	3.450%	4/23/29	29,222	33,707
PNC Financial Services Group Inc.	2.550%	1/22/30	19,945	21,435
PNC Funding Corp.	3.300%	3/8/22	10,317	10,767
4 Regions Bank	3.374%	8/13/21	5,500	5,500
Regions Bank	6.450%	6/26/37	4,491	6,060
Regions Financial Corp.	2.750%	8/14/22	11,129	11,586
Regions Financial Corp.	3.800%	8/14/23	11,075	12,044
Regions Financial Corp.	2.250%	5/18/25	8,300	8,672
Regions Financial Corp.	7.375%	12/10/37	3,950	5,562
Royal Bank of Canada	2.500%	1/19/21	42	42
Royal Bank of Canada	3.200%	4/30/21	22,050	22,568
Royal Bank of Canada	2.750%	2/1/22	15,028	15,572
Royal Bank of Canada	2.800%	4/29/22	21,810	22,705
Royal Bank of Canada	1.950%	1/17/23	2,500	2,576
Royal Bank of Canada	1.600%	4/17/23	18,600	19,065
Royal Bank of Canada	3.700%	10/5/23	20,120	21,950
Royal Bank of Canada	2.550%	7/16/24	9,265	9,839
Royal Bank of Canada	2.250%	11/1/24	38,250	40,244
Royal Bank of Canada	1.150%	6/10/25	23,200	23,236
Royal Bank of Canada	4.650%	1/27/26	11,818	13,761

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
	Royal Bank of Scotland Group plc	6.125%	12/15/22	5,792	6,322
4	Royal Bank of Scotland Group plc	3.498%	5/15/23	14,190	14,720
	Royal Bank of Scotland Group plc	6.100%	6/10/23	10,000	11,021
	Royal Bank of Scotland Group plc	3.875%	9/12/23	44,604	48,090
	Royal Bank of Scotland Group plc	6.000%	12/19/23	8,325	9,325
	Royal Bank of Scotland Group plc	5.125%	5/28/24	20,178	21,958
4	Royal Bank of Scotland Group plc	4.519%	6/25/24	21,820	23,704
4	Royal Bank of Scotland Group plc	4.269%	3/22/25	4,050	4,403
	Royal Bank of Scotland Group plc	4.800%	4/5/26	5,231	6,022
4	Royal Bank of Scotland Group plc	3.073%	5/22/28	15,000	15,756
4	Royal Bank of Scotland Group plc	4.892%	5/18/29	37,850	44,591
4	Royal Bank of Scotland Group plc	3.754%	11/1/29	333	345
4	Royal Bank of Scotland Group plc	5.076%	1/27/30	42,060	50,324
4	Royal Bank of Scotland Group plc	4.445%	5/8/30	12,700	14,628
	Santander Holdings USA Inc.	4.450%	12/3/21	5,000	5,181
	Santander Holdings USA Inc.	3.400%	1/18/23	14,800	15,373
	Santander Holdings USA Inc.	3.500%	6/7/24	5,600	5,856
	Santander Holdings USA Inc.	4.500%	7/17/25	23,575	25,378
	Santander Holdings USA Inc.	3.244%	10/5/26	24,250	25,220
	Santander Holdings USA Inc.	4.400%	7/13/27	19,694	21,178
	Santander UK Group Holdings plc	3.125%	1/8/21	15,920	16,099
	Santander UK Group Holdings plc	2.875%	8/5/21	11,649	11,917
	Santander UK Group Holdings plc	3.571%	1/10/23	7,961	8,239
4	Santander UK Group Holdings plc	4.796%	11/15/24	9,550	10,558
4	Santander UK Group Holdings plc	3.823%	11/3/28	7,273	7,964
	Santander UK plc	3.750%	11/15/21	7,015	7,296
	Santander UK plc	2.100%	1/13/23	9,000	9,293
	Santander UK plc	4.000%	3/13/24	23,628	26,035
	Santander UK plc	2.875%	6/18/24	13,914	14,824
	Skandinaviska Enskilda Banken AB	2.625%	3/15/21	13,140	13,337
	Skandinaviska Enskilda Banken AB	1.875%	9/13/21	31,400	31,871
	Skandinaviska Enskilda Banken AB	2.800%	3/11/22	8,650	8,984
4	State Street Corp.	2.653%	5/15/23	10,975	11,372
	State Street Corp.	3.100%	5/15/23	12,853	13,818
	State Street Corp.	3.700%	11/20/23	11,241	12,447
4	State Street Corp.	3.776%	12/3/24	10,800	11,897
	State Street Corp.	3.550%	8/18/25	20,466	23,276
4	State Street Corp.	2.354%	11/1/25	8,825	9,334
4,6	State Street Corp.	2.901%	3/30/26	6,963	7,538
	State Street Corp.	2.650%	5/19/26	11,565	12,688
4	State Street Corp.	4.141%	12/3/29	5,355	6,435
	State Street Corp.	2.400%	1/24/30	9,225	9,830
4,6	State Street Corp.	3.152%	3/30/31	700	786
4	State Street Corp.	3.031%	11/1/34	25,900	27,615
	Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	6,137	6,428
	Sumitomo Mitsui Banking Corp.	3.000%	1/18/23	350	367
	Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	10,098	10,977
	Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	9,850	10,743
	Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	8,050	8,728
	Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,100	3,445
	Sumitomo Mitsui Financial Group Inc.	2.058%	7/14/21	5,825	5,921
	Sumitomo Mitsui Financial Group Inc.	2.442%	10/19/21	11,729	11,999
	Sumitomo Mitsui Financial Group Inc.	2.846%	1/11/22	10,244	10,564
	Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	22,708	23,614
	Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	5,679	5,929
	Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	15,385	16,255
	Sumitomo Mitsui Financial Group Inc.	3.748%	7/19/23	9,850	10,667
	Sumitomo Mitsui Financial Group Inc.	3.936%	10/16/23	13,500	14,783
6	Sumitomo Mitsui Financial Group Inc.	4.436%	4/2/24	50	54
	Sumitomo Mitsui Financial Group Inc.	2.696%	7/16/24	31,400	33,223
	Sumitomo Mitsui Financial Group Inc.	2.448%	9/27/24	41,500	43,552
	Sumitomo Mitsui Financial Group Inc.	2.348%	1/15/25	9,200	9,600
	Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	21,118	23,883
	Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	14,110	14,989

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	11,600	12,578
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	10,855	11,828
Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	16,308	17,821
Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	14,850	16,410
Sumitomo Mitsui Financial Group Inc.	3.944%	7/19/28	31,180	35,623
Sumitomo Mitsui Financial Group Inc.	4.306%	10/16/28	6,210	7,269
Sumitomo Mitsui Financial Group Inc.	3.040%	7/16/29	18,800	20,216
Sumitomo Mitsui Financial Group Inc.	3.202%	9/17/29	4,650	4,905
Sumitomo Mitsui Financial Group Inc.	2.724%	9/27/29	13,200	13,879
Sumitomo Mitsui Financial Group Inc.	2.750%	1/15/30	24,155	25,704
SVB Financial Group	3.500%	1/29/25	6,475	6,841
SVB Financial Group	3.125%	6/5/30	3,000	3,210
Svenska Handelsbanken AB	2.450%	3/30/21	19,351	19,616
Svenska Handelsbanken AB	1.875%	9/7/21	9,938	10,087
Svenska Handelsbanken AB	3.900%	11/20/23	100	111
Synchrony Bank	3.000%	6/15/22	6,747	6,885
Synchrony Financial	3.750%	8/15/21	7,738	7,864
Synchrony Financial	2.850%	7/25/22	5,475	5,516
Synchrony Financial	4.375%	3/19/24	1,000	1,054
Synchrony Financial	4.250%	8/15/24	9,151	9,598
Synchrony Financial	4.500%	7/23/25	18,454	19,598
Synchrony Financial	3.700%	8/4/26	10,125	10,392
Synchrony Financial	3.950%	12/1/27	12,800	13,320
Synchrony Financial	5.150%	3/19/29	2,450	2,757
4 Synovus Bank	2.289%	2/10/23	3,050	3,081
Synovus Financial Corp.	3.125%	11/1/22	3,257	3,305
Toronto-Dominion Bank	2.500%	12/14/20	11,941	12,045
Toronto-Dominion Bank	2.125%	4/7/21	22,937	23,251
Toronto-Dominion Bank	1.800%	7/13/21	17,179	17,435
Toronto-Dominion Bank	1.900%	12/1/22	19,725	20,351
Toronto-Dominion Bank	0.750%	6/12/23	20,000	20,061
Toronto-Dominion Bank	3.500%	7/19/23	5,550	6,054
Toronto-Dominion Bank	3.250%	3/11/24	54,400	59,205
Toronto-Dominion Bank	2.650%	6/12/24	8,465	9,048
Toronto-Dominion Bank	1.150%	6/12/25	12,300	12,408
4 Toronto-Dominion Bank	3.625%	9/15/31	1,415	1,581
Truist Bank	2.850%	4/1/21	385	391
4 Truist Bank	3.525%	10/26/21	2,750	2,776
Truist Bank	2.625%	1/15/22	18,750	19,337
Truist Bank	2.800%	5/17/22	9,451	9,840
Truist Bank	2.450%	8/1/22	3,500	3,626
4 Truist Bank	3.502%	8/2/22	10,310	10,612
Truist Bank	3.000%	2/2/23	6,666	7,049
Truist Bank	1.250%	3/9/23	29,416	29,853
Truist Bank	2.750%	5/1/23	7,075	7,464
Truist Bank	3.200%	4/1/24	37,200	40,329
4 Truist Bank	3.689%	8/2/24	20,502	22,203
Truist Bank	2.150%	12/6/24	5,250	5,526
Truist Bank	1.500%	3/10/25	15,000	15,335
Truist Bank	3.625%	9/16/25	24,053	26,757
Truist Bank	4.050%	11/3/25	100	115
Truist Bank	3.300%	5/15/26	7,025	7,746
Truist Bank	3.800%	10/30/26	3,629	4,125
Truist Bank	2.250%	3/11/30	1,000	1,010
Truist Financial Corp.	2.900%	3/3/21	7,007	7,110
Truist Financial Corp.	3.200%	9/3/21	4,450	4,583
Truist Financial Corp.	2.700%	1/27/22	16,169	16,674
Truist Financial Corp.	2.750%	4/1/22	7,989	8,279
Truist Financial Corp.	3.050%	6/20/22	31,590	33,056
Truist Financial Corp.	2.200%	3/16/23	1,500	1,556
Truist Financial Corp.	3.750%	12/6/23	10,350	11,331
Truist Financial Corp.	2.500%	8/1/24	2,337	2,484
Truist Financial Corp.	2.850%	10/26/24	12,879	13,854
Truist Financial Corp.	4.000%	5/1/25	8,456	9,620

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Truist Financial Corp.	3.700%	6/5/25	12,350	13,971
	Truist Financial Corp.	1.200%	8/5/25	11,300	11,413
	Truist Financial Corp.	3.875%	3/19/29	15,650	17,699
	Truist Financial Corp.	1.950%	6/5/30	4,600	4,675
6	UBS AG	2.450%	12/1/20	32,580	32,809
4,6	UBS Group AG	3.126%	8/13/30	2,450	2,649
	US Bancorp	2.350%	1/29/21	34	34
	US Bancorp	2.625%	1/24/22	16,089	16,611
	US Bancorp	3.000%	3/15/22	4,308	4,497
	US Bancorp	2.950%	7/15/22	17,278	18,121
	US Bancorp	3.700%	1/30/24	4,380	4,810
	US Bancorp	3.375%	2/5/24	32,600	35,602
	US Bancorp	2.400%	7/30/24	13,400	14,238
	US Bancorp	3.600%	9/11/24	2,768	3,072
	US Bancorp	1.450%	5/12/25	2,000	2,060
	US Bancorp	3.950%	11/17/25	1,612	1,857
	US Bancorp	3.100%	4/27/26	9,145	10,140
	US Bancorp	2.375%	7/22/26	13,300	14,399
	US Bancorp	3.150%	4/27/27	30,900	34,570
	US Bancorp	3.900%	4/26/28	2,075	2,470
	US Bancorp	3.000%	7/30/29	7,500	8,157
	US Bank NA	3.450%	11/16/21	5,860	6,087
	US Bank NA	1.800%	1/21/22	16,150	16,473
	US Bank NA	2.650%	5/23/22	16,050	16,712
	US Bank NA	1.950%	1/9/23	19,043	19,746
	US Bank NA	2.850%	1/23/23	8,555	9,032
	US Bank NA	3.400%	7/24/23	7,600	8,208
	US Bank NA	2.050%	1/21/25	15,975	16,893
	US Bank NA	2.800%	1/27/25	26,564	28,825
	Wachovia Corp.	6.605%	10/1/25	3,175	3,667
	Wachovia Corp.	5.500%	8/1/35	14,027	18,358
	Wachovia Corp.	6.550%	10/15/35	7,625	10,187
	Wells Fargo & Co.	2.550%	12/7/20	14,741	14,870
	Wells Fargo & Co.	3.000%	1/22/21	27	27
	Wells Fargo & Co.	2.100%	7/26/21	42,832	43,580
	Wells Fargo & Co.	3.500%	3/8/22	27,415	28,717
	Wells Fargo & Co.	2.625%	7/22/22	42,510	44,259
	Wells Fargo & Co.	3.069%	1/24/23	91,561	94,834
	Wells Fargo & Co.	3.450%	2/13/23	21,817	23,176
	Wells Fargo & Co.	4.125%	8/15/23	17,134	18,634
	Wells Fargo & Co.	4.480%	1/16/24	13,586	14,923
4	Wells Fargo & Co.	1.654%	6/2/24	40,000	40,552
	Wells Fargo & Co.	3.300%	9/9/24	8,766	9,589
	Wells Fargo & Co.	3.000%	2/19/25	30,299	32,610
	Wells Fargo & Co.	3.550%	9/29/25	27,820	31,037
4	Wells Fargo & Co.	2.406%	10/30/25	50,000	51,948
4	Wells Fargo & Co.	2.164%	2/11/26	15,910	16,387
	Wells Fargo & Co.	3.000%	4/22/26	53,781	58,591
4	Wells Fargo & Co.	2.188%	4/30/26	13,600	14,058
	Wells Fargo & Co.	4.100%	6/3/26	44,697	50,384
	Wells Fargo & Co.	3.000%	10/23/26	38,825	42,263
4	Wells Fargo & Co.	3.196%	6/17/27	16,850	18,263
	Wells Fargo & Co.	4.300%	7/22/27	25,205	28,847
4	Wells Fargo & Co.	3.584%	5/22/28	33,009	36,642
4	Wells Fargo & Co.	2.393%	6/2/28	33,950	35,048
4	Wells Fargo & Co.	2.879%	10/30/30	89,918	96,127
4	Wells Fargo & Co.	2.572%	2/11/31	61,675	64,539
4	Wells Fargo & Co.	4.478%	4/4/31	49,050	59,161
	Wells Fargo & Co.	5.375%	2/7/35	10,535	14,259
4	Wells Fargo & Co.	3.068%	4/30/41	59,050	61,443
	Wells Fargo & Co.	5.375%	11/2/43	9,704	13,077
	Wells Fargo & Co.	5.606%	1/15/44	23,716	32,882
	Wells Fargo & Co.	4.650%	11/4/44	27,701	34,220
	Wells Fargo & Co.	3.900%	5/1/45	23,750	27,897

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Wells Fargo & Co.	4.900%	11/17/45	24,432	31,418
	Wells Fargo & Co.	4.400%	6/14/46	18,652	22,681
	Wells Fargo & Co.	4.750%	12/7/46	29,143	37,259
4	Wells Fargo & Co.	5.013%	4/4/51	95,135	131,384
	Wells Fargo & Co.	5.950%	12/1/86	5,067	6,092
4	Wells Fargo Bank NA	3.325%	7/23/21	38,175	38,291
	Wells Fargo Bank NA	3.625%	10/22/21	39,010	40,523
4	Wells Fargo Bank NA	2.082%	9/9/22	40,250	40,848
	Wells Fargo Bank NA	3.550%	8/14/23	14,495	15,671
	Wells Fargo Bank NA	5.950%	8/26/36	7,549	10,284
	Wells Fargo Bank NA	5.850%	2/1/37	16,477	22,689
	Wells Fargo Bank NA	6.600%	1/15/38	12,252	17,942
	Westpac Banking Corp.	2.000%	8/19/21	19,100	19,460
	Westpac Banking Corp.	2.800%	1/11/22	15,500	15,965
	Westpac Banking Corp.	2.500%	6/28/22	28,100	29,194
	Westpac Banking Corp.	2.750%	1/11/23	8,750	9,220
	Westpac Banking Corp.	2.000%	1/13/23	8,715	8,984
	Westpac Banking Corp.	3.650%	5/15/23	6,500	7,053
	Westpac Banking Corp.	3.300%	2/26/24	14,090	15,326
	Westpac Banking Corp.	2.350%	2/19/25	22,025	23,388
	Westpac Banking Corp.	2.850%	5/13/26	25,415	27,937
	Westpac Banking Corp.	2.700%	8/19/26	19,425	21,192
	Westpac Banking Corp.	3.350%	3/8/27	17,675	20,062
	Westpac Banking Corp.	3.400%	1/25/28	2,050	2,336
	Westpac Banking Corp.	2.650%	1/16/30	1,640	1,792
4	Westpac Banking Corp.	2.894%	2/4/30	33,750	34,194
4	Westpac Banking Corp.	4.322%	11/23/31	29,100	32,301
	Westpac Banking Corp.	4.110%	7/24/34	3,300	3,643
	Westpac Banking Corp.	4.421%	7/24/39	5,460	6,414
	Wintrust Financial Corp.	4.850%	6/6/29	2,250	2,392
	Zions Bancorp NA	3.250%	10/29/29	4,565	4,497
	Brokerage (0.3%)				
	Affiliated Managers Group Inc.	4.250%	2/15/24	8,575	9,291
	Affiliated Managers Group Inc.	3.500%	8/1/25	11,145	12,097
	Affiliated Managers Group Inc.	3.300%	6/15/30	2,000	2,037
	Ameriprise Financial Inc.	3.000%	3/22/22	2,850	2,964
	Ameriprise Financial Inc.	4.000%	10/15/23	14,266	15,803
	Ameriprise Financial Inc.	3.700%	10/15/24	11,880	13,223
	Ameriprise Financial Inc.	3.000%	4/2/25	1,438	1,557
	Ameriprise Financial Inc.	2.875%	9/15/26	400	434
6	Apollo Management Holdings LP	4.400%	5/27/26	150	168
	BGC Partners Inc.	5.125%	5/27/21	2,625	2,661
	BGC Partners Inc.	3.750%	10/1/24	6,335	6,246
	BlackRock Inc.	4.250%	5/24/21	7,855	8,124
	BlackRock Inc.	3.375%	6/1/22	12,535	13,239
	BlackRock Inc.	3.500%	3/18/24	17,925	19,734
	BlackRock Inc.	3.200%	3/15/27	1,925	2,174
	BlackRock Inc.	3.250%	4/30/29	6,975	8,000
	BlackRock Inc.	2.400%	4/30/30	13,360	14,385
	BlackRock Inc.	1.900%	1/28/31	11,550	11,783
	Brookfield Asset Management Inc.	4.000%	1/15/25	7,622	8,343
	Brookfield Finance Inc.	4.250%	6/2/26	2,350	2,643
	Brookfield Finance Inc.	3.900%	1/25/28	6,400	7,021
	Brookfield Finance Inc.	4.850%	3/29/29	11,278	13,257
	Brookfield Finance Inc.	4.350%	4/15/30	11,265	12,711
	Brookfield Finance Inc.	4.700%	9/20/47	10,360	11,924
	Brookfield Finance LLC	4.000%	4/1/24	12,550	13,551
	Brookfield Finance LLC	3.450%	4/15/50	7,975	7,664
	Cboe Global Markets Inc.	3.650%	1/12/27	7,669	8,597
	Charles Schwab Corp.	3.250%	5/21/21	7,850	8,026
	Charles Schwab Corp.	3.225%	9/1/22	3,955	4,152
	Charles Schwab Corp.	2.650%	1/25/23	6,029	6,345
	Charles Schwab Corp.	3.550%	2/1/24	9,775	10,700

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Charles Schwab Corp.	3.000%	3/10/25	830	903
Charles Schwab Corp.	3.850%	5/21/25	6,863	7,751
Charles Schwab Corp.	3.450%	2/13/26	3,495	3,933
Charles Schwab Corp.	3.200%	3/2/27	12,950	14,499
Charles Schwab Corp.	3.200%	1/25/28	6,856	7,663
Charles Schwab Corp.	4.000%	2/1/29	8,648	10,159
Charles Schwab Corp.	3.250%	5/22/29	8,400	9,425
Charles Schwab Corp.	4.625%	3/22/30	770	960
CME Group Inc.	3.000%	9/15/22	8,187	8,637
CME Group Inc.	3.000%	3/15/25	6,650	7,323
CME Group Inc.	5.300%	9/15/43	12,162	18,080
CME Group Inc.	4.150%	6/15/48	6,025	8,104
E*TRADE Financial Corp.	2.950%	8/24/22	1,119	1,166
E*TRADE Financial Corp.	3.800%	8/24/27	6,250	6,929
E*TRADE Financial Corp.	4.500%	6/20/28	2,910	3,371
Eaton Vance Corp.	3.625%	6/15/23	3,350	3,513
Eaton Vance Corp.	3.500%	4/6/27	4,530	4,923
Franklin Resources Inc.	2.800%	9/15/22	10,700	11,147
Franklin Resources Inc.	2.850%	3/30/25	5,860	6,343
Intercontinental Exchange Inc.	3.450%	9/21/23	4,500	4,859
Intercontinental Exchange Inc.	4.000%	10/15/23	13,771	15,228
Intercontinental Exchange Inc.	3.750%	12/1/25	13,010	14,824
Intercontinental Exchange Inc.	3.100%	9/15/27	2,546	2,833
Intercontinental Exchange Inc.	3.750%	9/21/28	5,700	6,639
Intercontinental Exchange Inc.	2.100%	6/15/30	19,750	20,120
Intercontinental Exchange Inc.	4.250%	9/21/48	9,193	11,727
Intercontinental Exchange Inc.	3.000%	6/15/50	17,580	18,306
Invesco Finance plc	3.125%	11/30/22	7,442	7,850
Invesco Finance plc	4.000%	1/30/24	14,599	15,845
Invesco Finance plc	3.750%	1/15/26	2,346	2,566
Invesco Finance plc	5.375%	11/30/43	11,862	13,916
Janus Capital Group Inc.	4.875%	8/1/25	3,950	4,334
Jefferies Financial Group Inc.	5.500%	10/18/23	8,700	9,427
Jefferies Group LLC	6.875%	4/15/21	30,693	32,130
Jefferies Group LLC	5.125%	1/20/23	1,630	1,779
Jefferies Group LLC	4.850%	1/15/27	10,977	12,061
Jefferies Group LLC	6.450%	6/8/27	675	797
Jefferies Group LLC	6.250%	1/15/36	3,825	4,352
Jefferies Group LLC	6.500%	1/20/43	5,140	6,005
Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	16,660	18,055
Lazard Group LLC	3.750%	2/13/25	1,315	1,406
Lazard Group LLC	3.625%	3/1/27	8,785	9,220
Lazard Group LLC	4.500%	9/19/28	5,775	6,462
Lazard Group LLC	4.375%	3/11/29	1,040	1,154
Legg Mason Inc.	4.750%	3/15/26	4,960	5,617
Legg Mason Inc.	5.625%	1/15/44	7,345	9,187
Nasdaq Inc.	4.250%	6/1/24	4,418	4,882
Nasdaq Inc.	3.850%	6/30/26	6,448	7,253
Nasdaq Inc.	3.250%	4/28/50	4,860	5,084
Nomura Holdings Inc.	2.648%	1/16/25	10,565	10,992
Nomura Holdings Inc.	3.103%	1/16/30	23,500	24,356
Raymond James Financial Inc.	3.625%	9/15/26	2,601	2,882
Raymond James Financial Inc.	4.650%	4/1/30	6,120	7,322
Raymond James Financial Inc.	4.950%	7/15/46	14,870	18,174
Stifel Financial Corp.	3.500%	12/1/20	250	251
Stifel Financial Corp.	4.250%	7/18/24	10,125	10,796
TD Ameritrade Holding Corp.	2.950%	4/1/22	18,870	19,624
TD Ameritrade Holding Corp.	3.625%	4/1/25	6,880	7,683
TD Ameritrade Holding Corp.	3.300%	4/1/27	9,727	10,881
TD Ameritrade Holding Corp.	2.750%	10/1/29	5,450	6,000

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Finance Companies (0.3%)				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.000%	10/1/21	17,780	17,936
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	12/16/21	2,240	2,262
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.950%	2/1/22	14,927	14,926
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	5/26/22	4,040	3,989
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	7/1/22	6,989	7,040
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	7,308	7,110
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.125%	7/3/23	250	245
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.875%	1/16/24	1,600	1,579
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.875%	8/14/24	200	189
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	1/15/25	9,363	8,798
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.500%	7/15/25	13,500	14,144
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	10/1/25	7,250	6,982
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.450%	4/3/26	5,650	5,360
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	16,162	14,296
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	13,000	11,734
Air Lease Corp.	3.500%	1/15/22	4,100	4,142
Air Lease Corp.	3.750%	2/1/22	5,525	5,580
Air Lease Corp.	2.625%	7/1/22	7,844	7,785
Air Lease Corp.	2.250%	1/15/23	5,430	5,309
Air Lease Corp.	2.750%	1/15/23	6,324	6,260
Air Lease Corp.	3.875%	7/3/23	23,775	24,082
Air Lease Corp.	3.000%	9/15/23	4,453	4,389
Air Lease Corp.	4.250%	2/1/24	8,000	8,238
Air Lease Corp.	4.250%	9/15/24	3,755	3,849
Air Lease Corp.	2.300%	2/1/25	11,495	10,918
Air Lease Corp.	3.250%	3/1/25	12,580	12,564
Air Lease Corp.	3.375%	7/1/25	12,000	12,004
Air Lease Corp.	3.625%	4/1/27	5,575	5,435
Air Lease Corp.	3.625%	12/1/27	4,950	4,892
Air Lease Corp.	4.625%	10/1/28	6,990	7,110
Air Lease Corp.	3.250%	10/1/29	10,150	9,580
Air Lease Corp.	3.000%	2/1/30	9,057	8,389
Aircastle Ltd.	4.400%	9/25/23	11,175	10,658
Aircastle Ltd.	4.125%	5/1/24	2,017	1,883
Aircastle Ltd.	4.250%	6/15/26	9,830	9,019
Ares Capital Corp.	3.625%	1/19/22	400	407
Ares Capital Corp.	3.500%	2/10/23	17,535	17,622
Ares Capital Corp.	4.200%	6/10/24	8,967	9,124
Ares Capital Corp.	4.250%	3/1/25	8,930	9,270
Ares Capital Corp.	3.250%	7/15/25	8,700	8,439
FS KKR Capital Corp.	4.750%	5/15/22	5,499	5,451
FS KKR Capital Corp.	4.625%	7/15/24	4,050	4,035
FS KKR Capital Corp.	4.125%	2/1/25	4,200	4,056
GATX Corp.	3.250%	3/30/25	5,106	5,241
GATX Corp.	3.250%	9/15/26	3,100	3,214
GATX Corp.	3.850%	3/30/27	8,875	9,452
GATX Corp.	3.500%	3/15/28	7,150	7,357

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GATX Corp.	4.550%	11/7/28	5,950	6,529
GATX Corp.	4.700%	4/1/29	3,725	4,219
GATX Corp.	4.000%	6/30/30	4,335	4,693
GATX Corp.	5.200%	3/15/44	1,277	1,548
GATX Corp.	4.500%	3/30/45	1,952	2,047
⁶ GE Capital Funding LLC	4.050%	5/15/27	12,900	13,593
⁶ GE Capital Funding LLC	4.400%	5/15/30	37,400	38,867
⁶ GE Capital Funding LLC	4.550%	5/15/32	11,100	11,443
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	38,330	40,002
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	130,793	131,780
Goldman Sachs BDC Inc.	3.750%	2/10/25	700	721
International Lease Finance Corp.	8.250%	12/15/20	14,183	14,424
International Lease Finance Corp.	4.625%	4/15/21	5,795	5,866
International Lease Finance Corp.	8.625%	1/15/22	13,210	14,138
International Lease Finance Corp.	5.875%	8/15/22	10,484	10,850
Main Street Capital Corp.	5.200%	5/1/24	700	719
Oaktree Specialty Lending Corp.	3.500%	2/25/25	2,150	2,101
Owl Rock Capital Corp.	5.250%	4/15/24	1,900	1,986
Owl Rock Capital Corp.	4.000%	3/30/25	4,320	4,248
Owl Rock Capital Corp.	3.750%	7/22/25	8,800	8,575
Prospect Capital Corp.	5.875%	3/15/23	2,580	2,581
Sixth Street Specialty Lending Inc.	3.875%	11/1/24	3,726	3,654
Insurance (1.3%)				
ACE Capital Trust II	9.700%	4/1/30	1,529	2,232
AEGON Funding Co. LLC	5.750%	12/15/20	9,425	9,619
⁴ Aegon NV	5.500%	4/11/48	7,800	8,209
Aetna Inc.	2.750%	11/15/22	10,145	10,564
Aetna Inc.	2.800%	6/15/23	13,025	13,705
Aetna Inc.	3.500%	11/15/24	11,303	12,279
Aetna Inc.	6.625%	6/15/36	8,456	11,813
Aetna Inc.	6.750%	12/15/37	4,877	6,948
Aetna Inc.	4.500%	5/15/42	5,842	6,953
Aetna Inc.	4.125%	11/15/42	2,503	2,795
Aetna Inc.	4.750%	3/15/44	3,575	4,285
Aetna Inc.	3.875%	8/15/47	13,100	14,619
Aflac Inc.	3.625%	6/15/23	8,859	9,654
Aflac Inc.	3.625%	11/15/24	8,770	9,907
Aflac Inc.	3.250%	3/17/25	6,097	6,744
Aflac Inc.	2.875%	10/15/26	1,473	1,618
Aflac Inc.	3.600%	4/1/30	17,580	20,509
Aflac Inc.	4.000%	10/15/46	4,650	5,347
Aflac Inc.	4.750%	1/15/49	14,108	18,044
Alleghany Corp.	4.950%	6/27/22	2,295	2,472
Alleghany Corp.	4.900%	9/15/44	8,027	9,153
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,461	10,897
Allstate Corp.	3.150%	6/15/23	10,500	11,281
Allstate Corp.	3.280%	12/15/26	5,805	6,600
Allstate Corp.	5.350%	6/1/33	2,179	2,951
Allstate Corp.	5.550%	5/9/35	2,906	4,108
Allstate Corp.	5.950%	4/1/36	1,613	2,253
Allstate Corp.	4.500%	6/15/43	8,187	10,466
Allstate Corp.	4.200%	12/15/46	3,070	3,840
Allstate Corp.	3.850%	8/10/49	7,209	8,811
⁴ Allstate Corp.	5.750%	8/15/53	8,225	8,482
⁴ Allstate Corp.	6.500%	5/15/67	4,240	5,088
American Equity Investment Life Holding Co.	5.000%	6/15/27	177	191
American Financial Group Inc.	3.500%	8/15/26	4,210	4,481
American Financial Group Inc.	5.250%	4/2/30	7,500	8,869
American Financial Group Inc.	4.500%	6/15/47	7,715	7,955
American International Group Inc.	6.400%	12/15/20	28,138	28,888
American International Group Inc.	3.300%	3/1/21	2,675	2,720
American International Group Inc.	4.875%	6/1/22	17,948	19,339
American International Group Inc.	4.125%	2/15/24	7,551	8,370

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
American International Group Inc.	2.500%	6/30/25	25,525	26,945
American International Group Inc.	3.750%	7/10/25	4,140	4,574
American International Group Inc.	3.900%	4/1/26	10,340	11,644
American International Group Inc.	4.200%	4/1/28	10,672	12,139
American International Group Inc.	4.250%	3/15/29	3,975	4,529
American International Group Inc.	3.400%	6/30/30	19,780	21,281
American International Group Inc.	3.875%	1/15/35	11,398	12,780
American International Group Inc.	4.700%	7/10/35	6,971	8,413
American International Group Inc.	6.250%	5/1/36	7,263	9,583
American International Group Inc.	4.500%	7/16/44	31,138	36,132
American International Group Inc.	4.800%	7/10/45	12,430	15,015
American International Group Inc.	4.750%	4/1/48	11,606	13,970
4 American International Group Inc.	5.750%	4/1/48	8,722	8,929
American International Group Inc.	4.375%	6/30/50	11,430	13,082
American International Group Inc.	4.375%	1/15/55	12,630	14,624
4 American International Group Inc.	8.175%	5/15/68	4,775	5,933
Anthem Inc.	3.700%	8/15/21	6,974	7,157
Anthem Inc.	3.125%	5/15/22	12,302	12,870
Anthem Inc.	2.950%	12/1/22	9,032	9,505
Anthem Inc.	3.300%	1/15/23	13,347	14,211
Anthem Inc.	3.500%	8/15/24	10,460	11,437
Anthem Inc.	3.350%	12/1/24	20,409	22,402
Anthem Inc.	2.375%	1/15/25	8,090	8,570
Anthem Inc.	3.650%	12/1/27	32,945	37,431
Anthem Inc.	4.101%	3/1/28	31,284	36,556
Anthem Inc.	2.875%	9/15/29	5,790	6,253
Anthem Inc.	2.250%	5/15/30	14,720	15,127
Anthem Inc.	5.950%	12/15/34	401	560
Anthem Inc.	5.850%	1/15/36	3,708	5,050
Anthem Inc.	6.375%	6/15/37	4,450	6,219
Anthem Inc.	4.625%	5/15/42	16,912	21,185
Anthem Inc.	4.650%	1/15/43	10,821	13,707
Anthem Inc.	5.100%	1/15/44	11,885	15,776
Anthem Inc.	4.650%	8/15/44	9,217	11,713
Anthem Inc.	4.375%	12/1/47	16,976	21,149
Anthem Inc.	4.550%	3/1/48	5,503	6,998
Anthem Inc.	3.700%	9/15/49	8,790	9,929
Anthem Inc.	3.125%	5/15/50	3,755	3,896
Anthem Inc.	4.850%	8/15/54	4,325	4,975
Aon Corp.	8.205%	1/1/27	619	749
Aon Corp.	4.500%	12/15/28	9,500	11,268
Aon Corp.	3.750%	5/2/29	8,550	9,788
Aon Corp.	2.800%	5/15/30	12,520	13,312
Aon Corp.	6.250%	9/30/40	7,490	10,822
Aon plc	2.800%	3/15/21	14,115	14,326
Aon plc	4.000%	11/27/23	625	683
Aon plc	3.500%	6/14/24	16,490	17,935
Aon plc	3.875%	12/15/25	8,435	9,563
Aon plc	4.600%	6/14/44	9,092	11,020
Aon plc	4.750%	5/15/45	4,052	5,136
Arch Capital Finance LLC	4.011%	12/15/26	10,220	11,546
Arch Capital Finance LLC	5.031%	12/15/46	7,707	9,629
Arch Capital Group Ltd.	7.350%	5/1/34	4,510	6,675
Arch Capital Group US Inc.	5.144%	11/1/43	940	1,187
Aspen Insurance Holdings Ltd.	4.650%	11/15/23	10,990	11,521
Assurant Inc.	4.000%	3/15/23	8,175	8,616
Assurant Inc.	4.200%	9/27/23	2,120	2,269
Assurant Inc.	4.900%	3/27/28	2,900	3,149
Assurant Inc.	3.700%	2/22/30	4,800	4,806
Assurant Inc.	6.750%	2/15/34	1,103	1,320
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	5,548	6,184
Athene Holding Ltd.	4.125%	1/12/28	11,950	12,299
Athene Holding Ltd.	6.150%	4/3/30	9,700	11,152
AXA SA	8.600%	12/15/30	15,046	21,365

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	AXIS Specialty Finance LLC	3.900%	7/15/29	3,000	3,220
	AXIS Specialty Finance LLC	4.900%	1/15/40	3,210	2,985
	AXIS Specialty Finance plc	4.000%	12/6/27	15,014	15,906
	Berkshire Hathaway Finance Corp.	3.000%	5/15/22	23,975	25,081
	Berkshire Hathaway Finance Corp.	5.750%	1/15/40	6,312	9,354
	Berkshire Hathaway Finance Corp.	4.400%	5/15/42	10,865	14,204
	Berkshire Hathaway Finance Corp.	4.300%	5/15/43	10,650	13,758
	Berkshire Hathaway Finance Corp.	4.200%	8/15/48	31,080	39,342
	Berkshire Hathaway Finance Corp.	4.250%	1/15/49	41,590	53,276
	Berkshire Hathaway Inc.	2.200%	3/15/21	6,186	6,257
	Berkshire Hathaway Inc.	3.750%	8/15/21	3,641	3,773
	Berkshire Hathaway Inc.	3.400%	1/31/22	2,955	3,092
	Berkshire Hathaway Inc.	3.000%	2/11/23	2,806	2,991
	Berkshire Hathaway Inc.	2.750%	3/15/23	12,264	12,973
	Berkshire Hathaway Inc.	3.125%	3/15/26	22,301	24,858
	Berkshire Hathaway Inc.	4.500%	2/11/43	12,629	16,704
	Brighthouse Financial Inc.	3.700%	6/22/27	15,747	15,971
	Brighthouse Financial Inc.	5.625%	5/15/30	6,669	7,385
	Brighthouse Financial Inc.	4.700%	6/22/47	16,700	15,253
	Brown & Brown Inc.	4.200%	9/15/24	5,390	5,851
	Brown & Brown Inc.	4.500%	3/15/29	4,481	4,906
	Chubb Corp.	6.000%	5/11/37	5,045	7,235
	Chubb Corp.	6.500%	5/15/38	2,724	4,165
	Chubb INA Holdings Inc.	2.875%	11/3/22	22,308	23,423
	Chubb INA Holdings Inc.	2.700%	3/13/23	12,433	13,130
	Chubb INA Holdings Inc.	3.350%	5/15/24	6,499	7,141
	Chubb INA Holdings Inc.	3.150%	3/15/25	16,278	18,007
	Chubb INA Holdings Inc.	3.350%	5/3/26	18,760	21,355
	Chubb INA Holdings Inc.	6.700%	5/15/36	2,280	3,421
	Chubb INA Holdings Inc.	4.150%	3/13/43	4,908	6,105
	Chubb INA Holdings Inc.	4.350%	11/3/45	22,826	29,582
	Cigna Holding Co.	4.375%	12/15/20	8,571	8,608
	Cincinnati Financial Corp.	6.920%	5/15/28	4,256	5,584
	Cincinnati Financial Corp.	6.125%	11/1/34	2,070	2,899
	CNA Financial Corp.	5.750%	8/15/21	4,168	4,388
	CNA Financial Corp.	3.950%	5/15/24	5,090	5,528
	CNA Financial Corp.	4.500%	3/1/26	2,220	2,514
	CNA Financial Corp.	3.450%	8/15/27	8,935	9,402
	CNA Financial Corp.	3.900%	5/1/29	1,360	1,482
	CNO Financial Group Inc.	5.250%	5/30/29	3,610	3,863
	Enstar Group Ltd.	4.500%	3/10/22	2,382	2,430
	Enstar Group Ltd.	4.950%	6/1/29	11,500	12,098
	Equitable Holdings Inc.	3.900%	4/20/23	3,985	4,254
	Equitable Holdings Inc.	7.000%	4/1/28	4,300	5,258
	Equitable Holdings Inc.	4.350%	4/20/28	21,111	23,509
	Equitable Holdings Inc.	5.000%	4/20/48	22,235	25,290
	Everest Reinsurance Holdings Inc.	4.868%	6/1/44	4,500	5,209
	Fairfax Financial Holdings Ltd.	4.850%	4/17/28	6,475	6,974
	Fidelity National Financial Inc.	5.500%	9/1/22	4,300	4,628
	Fidelity National Financial Inc.	3.400%	6/15/30	7,550	7,836
	First American Financial Corp.	4.600%	11/15/24	5,110	5,509
	Globe Life Inc.	3.800%	9/15/22	1,585	1,665
	Globe Life Inc.	4.550%	9/15/28	4,947	5,623
	Hanover Insurance Group Inc.	4.500%	4/15/26	5,000	5,443
	Hartford Financial Services Group Inc.	2.800%	8/19/29	6,220	6,582
	Hartford Financial Services Group Inc.	5.950%	10/15/36	4,545	6,025
	Hartford Financial Services Group Inc.	6.100%	10/1/41	5,901	8,110
	Hartford Financial Services Group Inc.	4.300%	4/15/43	8,465	9,758
	Hartford Financial Services Group Inc.	3.600%	8/19/49	12,790	13,540
	Humana Inc.	3.150%	12/1/22	3,150	7,875
	Humana Inc.	2.900%	12/15/22	7,770	8,118
	Humana Inc.	3.850%	10/1/24	10,627	11,648
	Humana Inc.	3.950%	3/15/27	10,335	11,695
	Humana Inc.	3.125%	8/15/29	7,800	8,471

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Humana Inc.	4.875%	4/1/30	5,143	6,332
	Humana Inc.	4.625%	12/1/42	8,638	10,870
	Humana Inc.	4.950%	10/1/44	13,118	17,069
	Humana Inc.	4.800%	3/15/47	4,200	5,427
	Humana Inc.	3.950%	8/15/49	1,200	1,395
	Kemper Corp.	4.350%	2/15/25	2,353	2,528
	Lincoln National Corp.	4.200%	3/15/22	6,315	6,646
	Lincoln National Corp.	4.000%	9/1/23	6,905	7,508
	Lincoln National Corp.	3.350%	3/9/25	4,009	4,345
	Lincoln National Corp.	3.625%	12/12/26	6,555	7,290
	Lincoln National Corp.	3.800%	3/1/28	11,746	12,959
	Lincoln National Corp.	3.050%	1/15/30	9,613	10,110
	Lincoln National Corp.	6.300%	10/9/37	5,029	6,646
	Lincoln National Corp.	7.000%	6/15/40	7,022	9,887
	Lincoln National Corp.	4.350%	3/1/48	1,221	1,355
	Loews Corp.	2.625%	5/15/23	12,780	13,401
	Loews Corp.	3.750%	4/1/26	110	123
	Loews Corp.	3.200%	5/15/30	8,770	9,477
	Loews Corp.	6.000%	2/1/35	2,143	2,897
	Loews Corp.	4.125%	5/15/43	7,362	8,034
	Manulife Financial Corp.	4.150%	3/4/26	11,946	14,018
4	Manulife Financial Corp.	4.061%	2/24/32	10,262	10,822
	Manulife Financial Corp.	5.375%	3/4/46	9,557	12,603
	Markel Corp.	4.900%	7/1/22	1,100	1,179
	Markel Corp.	3.500%	11/1/27	6,945	7,411
	Markel Corp.	3.350%	9/17/29	3,500	3,717
	Markel Corp.	5.000%	4/5/46	5,653	6,977
	Markel Corp.	4.300%	11/1/47	4,459	4,962
	Markel Corp.	5.000%	5/20/49	3,185	3,987
	Markel Corp.	4.150%	9/17/50	6,345	7,142
	Marsh & McLennan Cos. Inc.	4.800%	7/15/21	2,849	2,947
	Marsh & McLennan Cos. Inc.	2.750%	1/30/22	10,540	10,882
	Marsh & McLennan Cos. Inc.	4.050%	10/15/23	6,068	6,666
	Marsh & McLennan Cos. Inc.	3.875%	3/15/24	22,350	24,724
	Marsh & McLennan Cos. Inc.	3.500%	6/3/24	4,697	5,131
	Marsh & McLennan Cos. Inc.	3.500%	3/10/25	12,023	13,256
	Marsh & McLennan Cos. Inc.	3.750%	3/14/26	6,580	7,451
	Marsh & McLennan Cos. Inc.	4.375%	3/15/29	5,900	7,076
	Marsh & McLennan Cos. Inc.	2.250%	11/15/30	20,395	21,154
	Marsh & McLennan Cos. Inc.	5.875%	8/1/33	2,939	4,090
	Marsh & McLennan Cos. Inc.	4.750%	3/15/39	3,705	4,722
	Marsh & McLennan Cos. Inc.	4.350%	1/30/47	6,419	8,002
	Marsh & McLennan Cos. Inc.	4.200%	3/1/48	4,905	6,037
	Marsh & McLennan Cos. Inc.	4.900%	3/15/49	13,080	17,748
	Mercury General Corp.	4.400%	3/15/27	4,185	4,400
	MetLife Inc.	3.048%	12/15/22	6,650	7,048
	MetLife Inc.	4.368%	9/15/23	9,614	10,717
	MetLife Inc.	3.600%	4/10/24	14,220	15,730
	MetLife Inc.	3.000%	3/1/25	14,675	16,051
	MetLife Inc.	3.600%	11/13/25	8,075	9,170
	MetLife Inc.	4.550%	3/23/30	17,305	21,471
	MetLife Inc.	6.375%	6/15/34	3,323	4,992
	MetLife Inc.	5.700%	6/15/35	2,243	3,185
	MetLife Inc.	5.875%	2/6/41	21,483	30,000
	MetLife Inc.	4.125%	8/13/42	13,484	15,915
	MetLife Inc.	4.875%	11/13/43	5,832	7,510
	MetLife Inc.	4.721%	12/15/44	7,455	9,393
	MetLife Inc.	4.050%	3/1/45	17,721	21,218
	MetLife Inc.	4.600%	5/13/46	11,380	14,471
4	MetLife Inc.	6.400%	12/15/66	13,810	16,417
4	MetLife Inc.	10.750%	8/1/69	785	1,213
	Munich Re America Corp.	7.450%	12/15/26	2,350	3,239
4	Nationwide Financial Services Inc.	6.750%	5/15/87	1,199	1,367
	Old Republic International Corp.	4.875%	10/1/24	6,830	7,409

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Old Republic International Corp.	3.875%	8/26/26	5,893	6,319
PartnerRe Finance B LLC	3.700%	7/2/29	7,500	8,229
Primerica Inc.	4.750%	7/15/22	2,000	2,107
Principal Financial Group Inc.	3.300%	9/15/22	3,025	3,187
Principal Financial Group Inc.	3.125%	5/15/23	4,161	4,400
Principal Financial Group Inc.	3.400%	5/15/25	13,709	15,062
Principal Financial Group Inc.	3.100%	11/15/26	9,502	10,338
Principal Financial Group Inc.	2.125%	6/15/30	8,000	8,048
Principal Financial Group Inc.	4.625%	9/15/42	2,193	2,666
Principal Financial Group Inc.	4.350%	5/15/43	4,195	4,929
Principal Financial Group Inc.	4.300%	11/15/46	14,706	17,190
Progressive Corp.	3.750%	8/23/21	10,283	10,673
Progressive Corp.	2.450%	1/15/27	5,860	6,203
Progressive Corp.	4.000%	3/1/29	7,805	9,274
Progressive Corp.	6.625%	3/1/29	4,820	6,572
Progressive Corp.	3.200%	3/26/30	4,837	5,483
Progressive Corp.	6.250%	12/1/32	425	614
Progressive Corp.	4.350%	4/25/44	3,660	4,662
Progressive Corp.	4.125%	4/15/47	8,785	11,099
Progressive Corp.	4.200%	3/15/48	4,750	6,114
Progressive Corp.	3.950%	3/26/50	10,535	13,222
Prudential Financial Inc.	4.500%	11/16/21	5,120	5,395
Prudential Financial Inc.	3.500%	5/15/24	10,182	11,247
Prudential Financial Inc.	3.878%	3/27/28	4,250	4,844
Prudential Financial Inc.	2.100%	3/10/30	1,871	1,901
Prudential Financial Inc.	5.750%	7/15/33	1,020	1,380
Prudential Financial Inc.	5.700%	12/14/36	14,888	20,188
Prudential Financial Inc.	6.625%	12/1/37	4,352	6,337
Prudential Financial Inc.	3.000%	3/10/40	6,000	6,081
Prudential Financial Inc.	6.625%	6/21/40	4,825	7,139
Prudential Financial Inc.	6.200%	11/15/40	3,325	4,583
4 Prudential Financial Inc.	5.875%	9/15/42	12,470	13,249
4 Prudential Financial Inc.	5.625%	6/15/43	11,514	12,234
Prudential Financial Inc.	5.100%	8/15/43	3,450	4,124
4 Prudential Financial Inc.	5.200%	3/15/44	2,945	3,000
Prudential Financial Inc.	4.600%	5/15/44	5,440	6,558
4 Prudential Financial Inc.	5.375%	5/15/45	14,780	15,371
4 Prudential Financial Inc.	4.500%	9/15/47	8,147	8,228
Prudential Financial Inc.	3.905%	12/7/47	14,538	16,501
4 Prudential Financial Inc.	5.700%	9/15/48	14,001	15,436
Prudential Financial Inc.	3.935%	12/7/49	12,233	13,753
Prudential Financial Inc.	4.350%	2/25/50	9,100	10,840
Prudential Financial Inc.	3.700%	3/13/51	17,391	18,920
Prudential plc	3.125%	4/14/30	11,603	12,453
Reinsurance Group of America Inc.	4.700%	9/15/23	3,475	3,843
Reinsurance Group of America Inc.	3.950%	9/15/26	4,839	5,339
Reinsurance Group of America Inc.	3.900%	5/15/29	11,870	12,889
RenaissanceRe Finance Inc.	3.700%	4/1/25	3,582	3,873
RenaissanceRe Finance Inc.	3.450%	7/1/27	4,200	4,482
RenaissanceRe Holdings Ltd.	3.600%	4/15/29	1,700	1,853
Selective Insurance Group Inc.	5.375%	3/1/49	2,900	3,272
Sompo International Holdings Ltd.	4.700%	10/15/22	3,250	3,440
Swiss Re Solutions Holding Corp.	7.000%	2/15/26	1,309	1,664
Transatlantic Holdings Inc.	8.000%	11/30/39	4,488	6,717
Travelers Cos. Inc.	6.750%	6/20/36	85	128
Travelers Cos. Inc.	6.250%	6/15/37	9,177	13,449
Travelers Cos. Inc.	5.350%	11/1/40	4,203	5,851
Travelers Cos. Inc.	4.600%	8/1/43	15,660	20,383
Travelers Cos. Inc.	3.750%	5/15/46	6,350	7,480
Travelers Cos. Inc.	4.000%	5/30/47	10,110	12,358
Travelers Cos. Inc.	4.050%	3/7/48	50	62
Travelers Cos. Inc.	4.100%	3/4/49	4,800	6,021
Travelers Cos. Inc.	2.550%	4/27/50	25,300	24,852
Travelers Property Casualty Corp.	6.375%	3/15/33	715	1,054

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Trinity Acquisition plc	4.400%	3/15/26	6,125	6,971
UnitedHealth Group Inc.	2.125%	3/15/21	15,927	16,128
UnitedHealth Group Inc.	3.375%	11/15/21	2,550	2,630
UnitedHealth Group Inc.	2.875%	12/15/21	12,527	12,965
UnitedHealth Group Inc.	2.875%	3/15/22	6,663	6,887
UnitedHealth Group Inc.	3.350%	7/15/22	19,483	20,579
UnitedHealth Group Inc.	2.375%	10/15/22	8,650	9,006
UnitedHealth Group Inc.	2.750%	2/15/23	11,780	12,368
UnitedHealth Group Inc.	2.875%	3/15/23	3,736	3,962
UnitedHealth Group Inc.	3.500%	6/15/23	8,250	8,954
UnitedHealth Group Inc.	3.500%	2/15/24	6,305	6,920
UnitedHealth Group Inc.	2.375%	8/15/24	5,350	5,690
UnitedHealth Group Inc.	3.750%	7/15/25	12,569	14,298
UnitedHealth Group Inc.	3.700%	12/15/25	5,050	5,782
UnitedHealth Group Inc.	3.100%	3/15/26	9,205	10,236
UnitedHealth Group Inc.	3.450%	1/15/27	7,982	9,115
UnitedHealth Group Inc.	3.375%	4/15/27	39,962	45,354
UnitedHealth Group Inc.	2.950%	10/15/27	13,338	14,880
UnitedHealth Group Inc.	3.850%	6/15/28	2,175	2,566
UnitedHealth Group Inc.	3.875%	12/15/28	7,926	9,445
UnitedHealth Group Inc.	2.875%	8/15/29	16,872	18,755
UnitedHealth Group Inc.	2.000%	5/15/30	15,500	16,211
UnitedHealth Group Inc.	4.625%	7/15/35	12,198	15,883
UnitedHealth Group Inc.	5.800%	3/15/36	5,119	7,259
UnitedHealth Group Inc.	6.500%	6/15/37	2,155	3,268
UnitedHealth Group Inc.	6.625%	11/15/37	11,125	16,970
UnitedHealth Group Inc.	6.875%	2/15/38	21,921	34,354
UnitedHealth Group Inc.	3.500%	8/15/39	21,940	25,418
UnitedHealth Group Inc.	2.750%	5/15/40	12,660	13,349
UnitedHealth Group Inc.	5.700%	10/15/40	1,271	1,851
UnitedHealth Group Inc.	5.950%	2/15/41	5,380	7,864
UnitedHealth Group Inc.	4.625%	11/15/41	10,159	13,137
UnitedHealth Group Inc.	4.375%	3/15/42	491	612
UnitedHealth Group Inc.	3.950%	10/15/42	17,091	20,474
UnitedHealth Group Inc.	4.250%	3/15/43	7,181	8,932
UnitedHealth Group Inc.	4.750%	7/15/45	17,737	23,890
UnitedHealth Group Inc.	4.200%	1/15/47	11,144	13,893
UnitedHealth Group Inc.	4.250%	4/15/47	14,235	18,037
UnitedHealth Group Inc.	3.750%	10/15/47	8,910	10,510
UnitedHealth Group Inc.	4.250%	6/15/48	16,575	21,101
UnitedHealth Group Inc.	4.450%	12/15/48	6,150	8,135
UnitedHealth Group Inc.	3.700%	8/15/49	14,785	17,529
UnitedHealth Group Inc.	2.900%	5/15/50	15,060	15,839
UnitedHealth Group Inc.	3.875%	8/15/59	7,305	8,876
UnitedHealth Group Inc.	3.125%	5/15/60	16,000	16,952
Unum Group	4.000%	3/15/24	3,845	4,075
Unum Group	4.500%	3/15/25	3,894	4,182
Unum Group	3.875%	11/5/25	175	182
Unum Group	4.000%	6/15/29	3,050	3,141
Unum Group	5.750%	8/15/42	5,473	5,783
Unum Group	4.500%	12/15/49	7,770	7,046
Voya Financial Inc.	3.125%	7/15/24	7,235	7,713
Voya Financial Inc.	3.650%	6/15/26	2,440	2,696
Voya Financial Inc.	5.700%	7/15/43	9,954	12,744
Voya Financial Inc.	4.800%	6/15/46	2,436	2,879
4 Voya Financial Inc.	4.700%	1/23/48	4,157	3,949
Willis North America Inc.	3.600%	5/15/24	7,150	7,730
Willis North America Inc.	4.500%	9/15/28	9,580	11,130
Willis North America Inc.	2.950%	9/15/29	8,225	8,687
Willis North America Inc.	5.050%	9/15/48	4,100	5,228
Willis North America Inc.	3.875%	9/15/49	29,170	32,109
WR Berkley Corp.	4.625%	3/15/22	3,800	4,027
WR Berkley Corp.	4.750%	8/1/44	4,088	4,784
XLIT Ltd.	4.450%	3/31/25	2,932	3,277

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XLIT Ltd.	5.250%	12/15/43	7,000	9,459
XLIT Ltd.	5.500%	3/31/45	5,529	7,345
Other Finance (0.0%)				
Jones Lang LaSalle Inc.	4.400%	11/15/22	2,050	2,144
ORIX Corp.	2.900%	7/18/22	2,850	2,953
ORIX Corp.	4.050%	1/16/24	100	109
ORIX Corp.	3.250%	12/4/24	3,725	4,014
ORIX Corp.	3.700%	7/18/27	9,650	10,724
Real Estate Investment Trusts (0.7%)				
Alexandria Real Estate Equities Inc.	3.900%	6/15/23	969	1,046
Alexandria Real Estate Equities Inc.	4.000%	1/15/24	5,479	6,045
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	13,361	14,755
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	500	576
Alexandria Real Estate Equities Inc.	3.800%	4/15/26	10,730	12,017
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	4,077	4,566
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	5,175	5,868
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	3,530	4,252
Alexandria Real Estate Equities Inc.	2.750%	12/15/29	5,475	5,844
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	6,675	8,156
Alexandria Real Estate Equities Inc.	4.900%	12/15/30	7,390	9,193
Alexandria Real Estate Equities Inc.	3.375%	8/15/31	9,650	10,760
Alexandria Real Estate Equities Inc.	4.850%	4/15/49	3,670	4,821
Alexandria Real Estate Equities Inc.	4.000%	2/1/50	6,950	8,391
American Campus Communities Operating Partnership LP	3.750%	4/15/23	1,530	1,572
American Campus Communities Operating Partnership LP	4.125%	7/1/24	4,683	4,898
American Campus Communities Operating Partnership LP	3.300%	7/15/26	7,100	7,254
American Campus Communities Operating Partnership LP	3.625%	11/15/27	5,086	5,219
American Campus Communities Operating Partnership LP	2.850%	2/1/30	4,891	4,687
American Campus Communities Operating Partnership LP	3.875%	1/30/31	3,400	3,565
American Homes 4 Rent LP	4.250%	2/15/28	2,475	2,644
American Homes 4 Rent LP	4.900%	2/15/29	7,930	8,839
AvalonBay Communities Inc.	2.850%	3/15/23	6,264	6,537
AvalonBay Communities Inc.	4.200%	12/15/23	1,355	1,493
AvalonBay Communities Inc.	3.500%	11/15/24	3,325	3,657
AvalonBay Communities Inc.	3.450%	6/1/25	6,595	7,343
AvalonBay Communities Inc.	3.500%	11/15/25	2,650	2,959
AvalonBay Communities Inc.	2.950%	5/11/26	3,217	3,482
AvalonBay Communities Inc.	2.900%	10/15/26	1,625	1,762
AvalonBay Communities Inc.	3.350%	5/15/27	7,441	8,264
AvalonBay Communities Inc.	3.200%	1/15/28	6,390	7,063
AvalonBay Communities Inc.	3.300%	6/1/29	3,220	3,625
AvalonBay Communities Inc.	2.300%	3/1/30	5,009	5,255
AvalonBay Communities Inc.	2.450%	1/15/31	10,815	11,512
AvalonBay Communities Inc.	3.900%	10/15/46	4,045	4,906
AvalonBay Communities Inc.	4.150%	7/1/47	150	188
AvalonBay Communities Inc.	4.350%	4/15/48	3,475	4,466
Boston Properties LP	3.850%	2/1/23	8,198	8,749
Boston Properties LP	3.125%	9/1/23	5,240	5,548
Boston Properties LP	3.800%	2/1/24	4,785	5,178
Boston Properties LP	3.200%	1/15/25	9,638	10,345
Boston Properties LP	3.650%	2/1/26	7,381	8,166
Boston Properties LP	2.750%	10/1/26	7,574	8,087
Boston Properties LP	4.500%	12/1/28	250	300
Boston Properties LP	3.400%	6/21/29	4,100	4,518
Boston Properties LP	2.900%	3/15/30	5,855	6,108
Boston Properties LP	3.250%	1/30/31	27,150	29,157
Brandywine Operating Partnership LP	3.950%	2/15/23	5,780	5,953

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Brandywine Operating Partnership LP	3.950%	11/15/27	25,600	26,262
Brixmor Operating Partnership LP	3.250%	9/15/23	4,425	4,518
Brixmor Operating Partnership LP	3.650%	6/15/24	2,225	2,288
Brixmor Operating Partnership LP	3.850%	2/1/25	21,567	22,285
Brixmor Operating Partnership LP	4.125%	6/15/26	5,765	6,049
Brixmor Operating Partnership LP	3.900%	3/15/27	2,675	2,727
Brixmor Operating Partnership LP	4.125%	5/15/29	7,553	7,782
Brixmor Operating Partnership LP	4.050%	7/1/30	5,704	5,799
Camden Property Trust	2.950%	12/15/22	4,900	5,100
Camden Property Trust	4.100%	10/15/28	5,425	6,374
Camden Property Trust	3.150%	7/1/29	9,200	10,239
Camden Property Trust	2.800%	5/15/30	10,590	11,421
Camden Property Trust	3.350%	11/1/49	2,343	2,523
Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	3,125	3,279
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	13,175	13,470
Corporate Office Properties LP	3.600%	5/15/23	7,931	8,057
CubeSmart LP	4.375%	12/15/23	7,400	8,083
CubeSmart LP	4.000%	11/15/25	2,265	2,504
CubeSmart LP	3.125%	9/1/26	2,575	2,749
CubeSmart LP	4.375%	2/15/29	2,750	3,198
CubeSmart LP	3.000%	2/15/30	4,400	4,673
CyrusOne LP / CyrusOne Finance Corp.	2.900%	11/15/24	6,000	6,298
CyrusOne LP / CyrusOne Finance Corp.	3.450%	11/15/29	9,177	9,498
Digital Realty Trust LP	3.950%	7/1/22	12,000	12,675
Digital Realty Trust LP	3.625%	10/1/22	415	437
Digital Realty Trust LP	2.750%	2/1/23	2,750	2,866
Digital Realty Trust LP	4.750%	10/1/25	5,625	6,472
Digital Realty Trust LP	3.700%	8/15/27	9,185	10,451
Digital Realty Trust LP	4.450%	7/15/28	13,200	15,694
Digital Realty Trust LP	3.600%	7/1/29	23,000	26,163
Duke Realty LP	3.625%	4/15/23	748	795
Duke Realty LP	3.750%	12/1/24	3,405	3,765
Duke Realty LP	3.250%	6/30/26	6,184	6,750
Duke Realty LP	3.375%	12/15/27	5,964	6,648
Duke Realty LP	4.000%	9/15/28	2,500	2,901
Duke Realty LP	2.875%	11/15/29	1,390	1,508
Duke Realty LP	1.750%	7/1/30	5,000	4,963
Duke Realty LP	3.050%	3/1/50	5,600	5,822
EPR Properties	5.250%	7/15/23	1,575	1,543
EPR Properties	4.500%	4/1/25	7,025	6,643
EPR Properties	4.750%	12/15/26	4,000	3,819
EPR Properties	4.500%	6/1/27	150	139
EPR Properties	4.950%	4/15/28	6,600	6,293
EPR Properties	3.750%	8/15/29	8,000	6,964
ERP Operating LP	4.625%	12/15/21	6,986	7,309
ERP Operating LP	3.000%	4/15/23	2,603	2,732
ERP Operating LP	3.375%	6/1/25	1,120	1,227
ERP Operating LP	2.850%	11/1/26	5,575	6,061
ERP Operating LP	3.250%	8/1/27	3,676	4,074
ERP Operating LP	3.500%	3/1/28	12,806	14,444
ERP Operating LP	4.150%	12/1/28	4,580	5,423
ERP Operating LP	3.000%	7/1/29	5,450	6,022
ERP Operating LP	2.500%	2/15/30	7,075	7,515
ERP Operating LP	4.500%	7/1/44	8,725	11,294
ERP Operating LP	4.500%	6/1/45	1,375	1,773
ERP Operating LP	4.000%	8/1/47	4,001	4,947
Essex Portfolio LP	5.200%	3/15/21	5,525	5,597
Essex Portfolio LP	3.250%	5/1/23	3,808	4,012
Essex Portfolio LP	3.500%	4/1/25	15,300	16,669
Essex Portfolio LP	3.375%	4/15/26	6,450	7,006
Essex Portfolio LP	4.000%	3/1/29	7,670	8,910
Essex Portfolio LP	3.000%	1/15/30	9,385	10,151
Essex Portfolio LP	2.650%	3/15/32	4,500	4,771
Essex Portfolio LP	4.500%	3/15/48	7,290	9,233

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Federal Realty Investment Trust	2.750%	6/1/23	5,237	5,333
Federal Realty Investment Trust	3.250%	7/15/27	6,100	6,440
Federal Realty Investment Trust	3.200%	6/15/29	6,035	6,242
Federal Realty Investment Trust	4.500%	12/1/44	13,540	15,026
Healthcare Realty Trust Inc.	3.625%	1/15/28	4,067	4,278
Healthcare Trust of America Holdings LP	3.700%	4/15/23	1,500	1,569
Healthcare Trust of America Holdings LP	3.500%	8/1/26	8,250	8,906
Healthcare Trust of America Holdings LP	3.750%	7/1/27	5,877	6,213
Healthcare Trust of America Holdings LP	3.100%	2/15/30	3,775	3,801
Healthpeak Properties Inc.	3.150%	8/1/22	6,915	7,251
Healthpeak Properties Inc.	4.250%	11/15/23	500	546
Healthpeak Properties Inc.	4.200%	3/1/24	3,950	4,321
Healthpeak Properties Inc.	3.875%	8/15/24	6,556	7,195
Healthpeak Properties Inc.	3.400%	2/1/25	5,176	5,594
Healthpeak Properties Inc.	4.000%	6/1/25	1,343	1,480
Healthpeak Properties Inc.	3.250%	7/15/26	8,366	9,135
Healthpeak Properties Inc.	3.500%	7/15/29	11,348	12,270
Healthpeak Properties Inc.	3.000%	1/15/30	12,200	12,670
Healthpeak Properties Inc.	2.875%	1/15/31	8,000	8,208
Healthpeak Properties Inc.	6.750%	2/1/41	1,745	2,468
Highwoods Realty LP	3.625%	1/15/23	100	104
Highwoods Realty LP	3.875%	3/1/27	6,679	7,088
Highwoods Realty LP	4.125%	3/15/28	2,943	3,154
Highwoods Realty LP	4.200%	4/15/29	4,181	4,517
Host Hotels & Resorts LP	4.750%	3/1/23	1,627	1,697
Host Hotels & Resorts LP	3.750%	10/15/23	6,400	6,537
Host Hotels & Resorts LP	3.875%	4/1/24	4,850	4,979
Host Hotels & Resorts LP	4.000%	6/15/25	1,910	1,962
Host Hotels & Resorts LP	4.500%	2/1/26	150	155
Host Hotels & Resorts LP	3.375%	12/15/29	7,140	6,810
Hudson Pacific Properties LP	3.950%	11/1/27	6,200	6,414
Hudson Pacific Properties LP	4.650%	4/1/29	2,360	2,551
Hudson Pacific Properties LP	3.250%	1/15/30	3,560	3,447
Kilroy Realty LP	3.800%	1/15/23	3,450	3,562
Kilroy Realty LP	3.450%	12/15/24	5,235	5,415
Kilroy Realty LP	4.375%	10/1/25	5,075	5,433
Kilroy Realty LP	4.750%	12/15/28	8,000	8,994
Kilroy Realty LP	4.250%	8/15/29	1,208	1,311
Kilroy Realty LP	3.050%	2/15/30	20,815	20,702
Kimco Realty Corp.	3.400%	11/1/22	4,334	4,501
Kimco Realty Corp.	3.125%	6/1/23	3,300	3,394
Kimco Realty Corp.	2.700%	3/1/24	690	702
Kimco Realty Corp.	3.300%	2/1/25	3,433	3,590
Kimco Realty Corp.	2.800%	10/1/26	4,565	4,629
Kimco Realty Corp.	3.800%	4/1/27	5,100	5,446
Kimco Realty Corp.	4.125%	12/1/46	635	622
Kimco Realty Corp.	4.450%	9/1/47	5,120	5,303
Kimco Realty Corp.	3.700%	10/1/49	850	782
Kite Realty Group LP	4.000%	10/1/26	10,700	9,958
Life Storage LP	3.500%	7/1/26	18,900	20,309
Life Storage LP	3.875%	12/15/27	1,000	1,088
Life Storage LP	4.000%	6/15/29	2,500	2,731
Mid-America Apartments LP	4.300%	10/15/23	8,424	9,190
Mid-America Apartments LP	3.750%	6/15/24	4,505	4,857
Mid-America Apartments LP	3.600%	6/1/27	8,500	9,400
Mid-America Apartments LP	4.200%	6/15/28	1,000	1,153
Mid-America Apartments LP	3.950%	3/15/29	1,235	1,415
Mid-America Apartments LP	2.750%	3/15/30	12,505	13,215
National Retail Properties Inc.	3.300%	4/15/23	2,999	3,111
National Retail Properties Inc.	3.900%	6/15/24	3,875	4,115
National Retail Properties Inc.	3.600%	12/15/26	2,425	2,554
National Retail Properties Inc.	3.500%	10/15/27	13,000	13,584
National Retail Properties Inc.	4.300%	10/15/28	2,950	3,211
National Retail Properties Inc.	2.500%	4/15/30	7,575	7,242

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National Retail Properties Inc.	4.800%	10/15/48	2,550	2,763
National Retail Properties Inc.	3.100%	4/15/50	9,875	8,237
Office Properties Income Trust	4.000%	7/15/22	5,000	4,943
Omega Healthcare Investors Inc.	4.375%	8/1/23	22,615	23,373
Omega Healthcare Investors Inc.	4.950%	4/1/24	4,400	4,641
Omega Healthcare Investors Inc.	4.500%	1/15/25	5,003	5,128
Omega Healthcare Investors Inc.	5.250%	1/15/26	8,979	9,603
Omega Healthcare Investors Inc.	4.500%	4/1/27	7,250	7,572
Omega Healthcare Investors Inc.	4.750%	1/15/28	5,825	6,155
Omega Healthcare Investors Inc.	3.625%	10/1/29	7,963	7,763
Physicians Realty LP	4.300%	3/15/27	5,885	6,147
Physicians Realty LP	3.950%	1/15/28	5,750	5,860
Piedmont Operating Partnership LP	3.400%	6/1/23	4,507	4,473
Piedmont Operating Partnership LP	4.450%	3/15/24	5,595	5,691
Prologis LP	4.250%	8/15/23	6,060	6,705
Prologis LP	3.750%	11/1/25	2,750	3,159
Prologis LP	3.250%	10/1/26	2,375	2,653
Prologis LP	2.125%	4/15/27	6,117	6,433
Prologis LP	3.875%	9/15/28	3,925	4,618
Prologis LP	4.375%	2/1/29	2,076	2,558
Prologis LP	2.250%	4/15/30	8,390	8,807
Prologis LP	4.375%	9/15/48	4,475	5,985
Prologis LP	3.000%	4/15/50	8,285	8,684
Public Storage	2.370%	9/15/22	5,398	5,593
Public Storage	3.094%	9/15/27	4,650	5,207
Public Storage	3.385%	5/1/29	7,700	8,886
Realty Income Corp.	3.250%	10/15/22	7,045	7,379
Realty Income Corp.	3.875%	7/15/24	4,050	4,377
Realty Income Corp.	3.875%	4/15/25	10,114	11,236
Realty Income Corp.	4.125%	10/15/26	15,393	17,550
Realty Income Corp.	3.000%	1/15/27	7,452	7,880
Realty Income Corp.	3.650%	1/15/28	7,578	8,313
Realty Income Corp.	3.250%	6/15/29	9,815	10,586
Realty Income Corp.	4.650%	3/15/47	11,400	14,047
Regency Centers Corp.	3.750%	11/15/22	1,850	1,923
Regency Centers LP	3.600%	2/1/27	3,950	4,186
Regency Centers LP	4.125%	3/15/28	3,450	3,765
Regency Centers LP	2.950%	9/15/29	8,940	9,076
Regency Centers LP	4.400%	2/1/47	5,750	6,288
Regency Centers LP	4.650%	3/15/49	4,310	4,908
Sabra Health Care LP	5.125%	8/15/26	1,288	1,306
Sabra Health Care LP	3.900%	10/15/29	9,280	8,487
Sabra Health Care LP / Sabra Capital Corp.	4.800%	6/1/24	1,300	1,307
Select Income REIT	4.150%	2/1/22	4,050	4,024
Select Income REIT	4.250%	5/15/24	375	366
Select Income REIT	4.500%	2/1/25	9,900	9,486
Simon Property Group LP	2.500%	7/15/21	6,915	6,987
Simon Property Group LP	2.350%	1/30/22	7,536	7,676
Simon Property Group LP	2.625%	6/15/22	8,250	8,474
Simon Property Group LP	2.750%	2/1/23	7,990	8,302
Simon Property Group LP	2.750%	6/1/23	9,664	10,068
Simon Property Group LP	3.750%	2/1/24	6,408	6,846
Simon Property Group LP	2.000%	9/13/24	9,860	10,042
Simon Property Group LP	3.375%	10/1/24	1,851	1,986
Simon Property Group LP	3.500%	9/1/25	3,990	4,310
Simon Property Group LP	3.300%	1/15/26	4,324	4,570
Simon Property Group LP	3.250%	11/30/26	5,776	6,229
Simon Property Group LP	3.375%	6/15/27	12,613	13,298
Simon Property Group LP	3.375%	12/1/27	9,425	9,962
Simon Property Group LP	2.450%	9/13/29	14,190	14,064
Simon Property Group LP	6.750%	2/1/40	12,028	16,870
Simon Property Group LP	4.750%	3/15/42	2,521	2,880
Simon Property Group LP	4.250%	10/1/44	1,010	1,078
Simon Property Group LP	4.250%	11/30/46	6,350	6,864

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Simon Property Group LP	3.250%	9/13/49	8,550	8,081
SITE Centers Corp.	3.900%	8/15/24	1,000	982
SITE Centers Corp.	3.625%	2/1/25	7,519	7,576
SITE Centers Corp.	4.250%	2/1/26	2,940	2,963
SITE Centers Corp.	4.700%	6/1/27	9,390	9,576
SL Green Operating Partnership LP	3.250%	10/15/22	5,250	5,216
SL Green Realty Corp.	4.500%	12/1/22	715	728
Spirit Realty LP	4.450%	9/15/26	744	770
Spirit Realty LP	3.200%	1/15/27	2,825	2,655
Spirit Realty LP	4.000%	7/15/29	3,400	3,304
Spirit Realty LP	3.400%	1/15/30	4,470	4,192
STORE Capital Corp.	4.500%	3/15/28	4,800	4,852
STORE Capital Corp.	4.625%	3/15/29	3,850	3,920
Tanger Properties LP	3.750%	12/1/24	1,325	1,283
Tanger Properties LP	3.125%	9/1/26	6,100	5,592
Tanger Properties LP	3.875%	7/15/27	3,300	3,044
UDR Inc.	2.950%	9/1/26	8,330	9,305
UDR Inc.	3.500%	7/1/27	3,150	3,433
UDR Inc.	3.500%	1/15/28	6,670	7,277
UDR Inc.	3.200%	1/15/30	2,500	2,699
UDR Inc.	3.000%	8/15/31	4,858	5,175
UDR Inc.	3.100%	11/1/34	6,525	6,965
Ventas Realty LP	3.100%	1/15/23	8,564	8,735
Ventas Realty LP	3.125%	6/15/23	7,810	8,014
Ventas Realty LP	3.500%	4/15/24	3,225	3,345
Ventas Realty LP	3.750%	5/1/24	2,300	2,400
Ventas Realty LP	2.650%	1/15/25	8,312	8,037
Ventas Realty LP	3.500%	2/1/25	4,050	4,189
Ventas Realty LP	4.125%	1/15/26	1,165	1,250
Ventas Realty LP	3.250%	10/15/26	1,050	1,087
Ventas Realty LP	3.850%	4/1/27	4,075	4,321
Ventas Realty LP	4.000%	3/1/28	13,830	14,548
Ventas Realty LP	4.400%	1/15/29	6,325	6,902
Ventas Realty LP	3.000%	1/15/30	5,450	5,396
Ventas Realty LP	4.750%	11/15/30	6,340	7,135
Ventas Realty LP	5.700%	9/30/43	3,775	4,341
Ventas Realty LP	4.375%	2/1/45	7,530	7,684
Ventas Realty LP	4.875%	4/15/49	3,185	3,497
Ventas Realty LP / Ventas Capital Corp.	3.250%	8/15/22	10,703	10,955
VEREIT Operating Partnership LP	4.600%	2/6/24	6,060	6,433
VEREIT Operating Partnership LP	4.625%	11/1/25	5,000	5,411
VEREIT Operating Partnership LP	4.875%	6/1/26	4,820	5,243
VEREIT Operating Partnership LP	3.950%	8/15/27	18,828	19,060
VEREIT Operating Partnership LP	3.100%	12/15/29	6,750	6,516
Vornado Realty LP	3.500%	1/15/25	4,400	4,309
Washington REIT	3.950%	10/15/22	2,300	2,345
Weingarten Realty Investors	3.375%	10/15/22	1,275	1,305
Weingarten Realty Investors	3.500%	4/15/23	5,250	5,387
Weingarten Realty Investors	4.450%	1/15/24	1,175	1,244
Weingarten Realty Investors	3.850%	6/1/25	600	619
Welltower Inc.	3.750%	3/15/23	7,640	8,050
Welltower Inc.	3.950%	9/1/23	6,025	6,481
Welltower Inc.	4.500%	1/15/24	1,325	1,447
Welltower Inc.	3.625%	3/15/24	9,837	10,484
Welltower Inc.	4.000%	6/1/25	14,955	16,463
Welltower Inc.	4.250%	4/1/26	7,474	8,346
Welltower Inc.	2.700%	2/15/27	7,650	7,811
Welltower Inc.	4.250%	4/15/28	2,075	2,317
Welltower Inc.	4.125%	3/15/29	14,550	16,252
Welltower Inc.	3.100%	1/15/30	10,905	11,301
Welltower Inc.	2.750%	1/15/31	5,650	5,592
Welltower Inc.	6.500%	3/15/41	5,472	7,027
Welltower Inc.	5.125%	3/15/43	1,260	1,405
Welltower Inc.	4.950%	9/1/48	6,165	7,075

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
WP Carey Inc.	4.600%	4/1/24	8,701	9,274
WP Carey Inc.	4.000%	2/1/25	1,800	1,885
WP Carey Inc.	4.250%	10/1/26	3,500	3,771
WP Carey Inc.	3.850%	7/15/29	3,845	4,000
				24,323,863
Industrial (17.8%)				
Basic Industry (0.8%)				
Air Products & Chemicals Inc.	3.000%	11/3/21	4,625	4,773
Air Products & Chemicals Inc.	2.750%	2/3/23	7,144	7,514
Air Products & Chemicals Inc.	3.350%	7/31/24	9,900	10,857
Air Products & Chemicals Inc.	1.850%	5/15/27	8,733	9,133
Air Products & Chemicals Inc.	2.050%	5/15/30	15,553	16,327
Air Products & Chemicals Inc.	2.700%	5/15/40	10,200	10,784
Air Products & Chemicals Inc.	2.800%	5/15/50	11,500	12,175
Airgas Inc.	3.650%	7/15/24	9,125	10,011
Albemarle Corp.	4.150%	12/1/24	5,965	6,398
Albemarle Corp.	5.450%	12/1/44	7,410	7,795
⁶ Albemarle Wodgina Pty Ltd.	3.450%	11/15/29	2,200	2,111
ArcelorMittal	4.550%	3/11/26	3,859	3,898
Barrick Gold Corp.	6.450%	10/15/35	2,275	3,088
Barrick Gold Corp.	5.250%	4/1/42	8,997	11,749
Barrick North America Finance LLC	5.700%	5/30/41	12,227	16,288
Barrick North America Finance LLC	5.750%	5/1/43	10,694	14,953
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	17,333	23,061
BHP Billiton Finance USA Ltd.	2.875%	2/24/22	12,408	12,862
BHP Billiton Finance USA Ltd.	3.850%	9/30/23	2,496	2,732
BHP Billiton Finance USA Ltd.	6.420%	3/1/26	100	126
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	12,766	15,799
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	34,364	47,158
Braskem Finance Ltd.	6.450%	2/3/24	1,110	1,211
Cabot Corp.	3.700%	7/15/22	1,765	1,840
Cabot Corp.	4.000%	7/1/29	4,888	5,002
Celanese US Holdings LLC	4.625%	11/15/22	490	520
Celanese US Holdings LLC	3.500%	5/8/24	2,750	2,903
Celulosa Arauco y Constitucion SA	4.500%	8/1/24	1,775	1,877
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	4,950	5,066
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	11,600	11,991
Dow Chemical Co.	3.150%	5/15/24	8,165	8,701
Dow Chemical Co.	3.500%	10/1/24	10,986	11,872
Dow Chemical Co.	4.550%	11/30/25	12,725	14,532
Dow Chemical Co.	3.625%	5/15/26	4,350	4,786
Dow Chemical Co.	4.800%	11/30/28	3,350	4,015
Dow Chemical Co.	7.375%	11/1/29	4,731	6,712
Dow Chemical Co.	4.250%	10/1/34	15,426	17,219
Dow Chemical Co.	9.400%	5/15/39	17,107	28,596
Dow Chemical Co.	5.250%	11/15/41	11,091	13,664
Dow Chemical Co.	4.375%	11/15/42	11,848	13,129
Dow Chemical Co.	4.625%	10/1/44	4,765	5,517
Dow Chemical Co.	5.550%	11/30/48	12,695	16,570
Dow Chemical Co.	4.800%	5/15/49	8,409	10,027
DuPont de Nemours Inc.	2.169%	5/1/23	10,000	10,187
DuPont de Nemours Inc.	4.205%	11/15/23	32,179	35,286
DuPont de Nemours Inc.	4.493%	11/15/25	25,685	29,570
DuPont de Nemours Inc.	4.725%	11/15/28	24,275	29,175
DuPont de Nemours Inc.	5.319%	11/15/38	18,072	22,787
DuPont de Nemours Inc.	5.419%	11/15/48	25,930	34,327
Eastman Chemical Co.	3.500%	12/1/21	7,600	7,884
Eastman Chemical Co.	3.600%	8/15/22	8,214	8,597
Eastman Chemical Co.	3.800%	3/15/25	5,463	5,930
Eastman Chemical Co.	4.500%	12/1/28	100	115
Eastman Chemical Co.	4.800%	9/1/42	8,487	9,679
Eastman Chemical Co.	4.650%	10/15/44	7,400	8,500
Ecolab Inc.	4.350%	12/8/21	7,539	7,967

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Ecolab Inc.	2.375%	8/10/22	11,995	12,462
Ecolab Inc.	3.250%	1/14/23	5,615	5,954
Ecolab Inc.	2.700%	11/1/26	2,451	2,714
Ecolab Inc.	3.250%	12/1/27	4,375	4,920
Ecolab Inc.	4.800%	3/24/30	9,603	12,148
Ecolab Inc.	5.500%	12/8/41	1,833	2,635
Ecolab Inc.	3.950%	12/1/47	12,675	15,809
El du Pont de Nemours & Co.	1.700%	7/15/25	6,400	6,608
El du Pont de Nemours & Co.	2.300%	7/15/30	5,050	5,249
Fibria Overseas Finance Ltd.	5.250%	5/12/24	9,440	10,101
Fibria Overseas Finance Ltd.	4.000%	1/14/25	5,995	6,165
Fibria Overseas Finance Ltd.	5.500%	1/17/27	7,700	8,287
FMC Corp.	3.950%	2/1/22	1,795	1,860
FMC Corp.	4.100%	2/1/24	11,210	12,104
FMC Corp.	3.200%	10/1/26	2,575	2,775
FMC Corp.	3.450%	10/1/29	6,850	7,462
FMC Corp.	4.500%	10/1/49	4,350	5,162
Georgia-Pacific LLC	8.000%	1/15/24	6,204	7,636
6 Georgia-Pacific LLC	1.750%	9/30/25	5,000	5,158
Georgia-Pacific LLC	7.375%	12/1/25	5,750	7,532
Georgia-Pacific LLC	7.750%	11/15/29	3,819	5,618
6 Georgia-Pacific LLC	2.300%	4/30/30	3,750	3,906
Georgia-Pacific LLC	8.875%	5/15/31	5,140	8,199
Huntsman International LLC	5.125%	11/15/22	1,000	1,059
Huntsman International LLC	4.500%	5/1/29	6,800	7,151
International Flavors & Fragrances Inc.	3.200%	5/1/23	2,160	2,244
International Flavors & Fragrances Inc.	4.450%	9/26/28	2,750	3,125
International Flavors & Fragrances Inc.	4.375%	6/1/47	5,000	5,357
International Flavors & Fragrances Inc.	5.000%	9/26/48	5,294	6,183
International Paper Co.	7.500%	8/15/21	4,708	5,047
International Paper Co.	3.650%	6/15/24	9,198	10,151
International Paper Co.	3.800%	1/15/26	1,940	2,184
International Paper Co.	3.000%	2/15/27	18,564	19,986
International Paper Co.	5.000%	9/15/35	4,610	5,738
International Paper Co.	7.300%	11/15/39	7,210	10,126
International Paper Co.	6.000%	11/15/41	2,110	2,754
International Paper Co.	4.800%	6/15/44	17,621	20,961
International Paper Co.	5.150%	5/15/46	11,397	14,196
International Paper Co.	4.400%	8/15/47	13,184	15,391
International Paper Co.	4.350%	8/15/48	11,140	13,082
Kinross Gold Corp.	5.125%	9/1/21	565	579
Kinross Gold Corp.	5.950%	3/15/24	4,157	4,682
Lubrizol Corp.	6.500%	10/1/34	5,400	8,483
LYB International Finance BV	4.000%	7/15/23	4,482	4,856
LYB International Finance BV	5.250%	7/15/43	2,372	2,850
LYB International Finance BV	4.875%	3/15/44	5,000	5,847
LYB International Finance II BV	3.500%	3/2/27	11,785	12,808
LYB International Finance III LLC	2.875%	5/1/25	5,028	5,349
LYB International Finance III LLC	3.375%	5/1/30	10,177	10,841
LYB International Finance III LLC	4.200%	10/15/49	5,420	5,806
LYB International Finance III LLC	4.200%	5/1/50	22,705	24,378
LyondellBasell Industries NV	6.000%	11/15/21	20,000	21,123
LyondellBasell Industries NV	5.750%	4/15/24	8,305	9,534
LyondellBasell Industries NV	4.625%	2/26/55	13,012	14,463
Mosaic Co.	3.750%	11/15/21	10,685	10,946
Mosaic Co.	3.250%	11/15/22	10,690	10,942
Mosaic Co.	4.250%	11/15/23	19,724	20,676
Mosaic Co.	4.050%	11/15/27	6,938	7,391
Mosaic Co.	5.450%	11/15/33	6,217	6,551
Mosaic Co.	4.875%	11/15/41	5,343	5,337
Mosaic Co.	5.625%	11/15/43	3,261	3,517
Newmont Corp.	3.625%	6/9/21	2,715	2,771
Newmont Corp.	3.700%	3/15/23	1,479	1,536
Newmont Corp.	2.800%	10/1/29	6,615	6,961

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Newmont Corp.	2.250%	10/1/30	10,975	11,118
Newmont Corp.	5.875%	4/1/35	2,605	3,609
Newmont Corp.	6.250%	10/1/39	14,384	20,151
Newmont Corp.	4.875%	3/15/42	10,058	12,878
Newmont Corp.	5.450%	6/9/44	8,948	11,891
Nucor Corp.	4.125%	9/15/22	1,692	1,801
Nucor Corp.	4.000%	8/1/23	9,128	9,947
Nucor Corp.	2.000%	6/1/25	2,500	2,592
Nucor Corp.	3.950%	5/1/28	451	516
Nucor Corp.	2.700%	6/1/30	3,000	3,146
Nucor Corp.	6.400%	12/1/37	12,935	17,938
Nucor Corp.	5.200%	8/1/43	14,900	19,153
Nucor Corp.	4.400%	5/1/48	7,350	8,827
Nutrien Ltd.	3.150%	10/1/22	3,571	3,717
Nutrien Ltd.	1.900%	5/13/23	2,500	2,572
Nutrien Ltd.	3.500%	6/1/23	15,735	16,752
Nutrien Ltd.	3.625%	3/15/24	5,525	5,972
Nutrien Ltd.	3.375%	3/15/25	7,365	8,003
Nutrien Ltd.	3.000%	4/1/25	9,096	9,704
Nutrien Ltd.	4.000%	12/15/26	5,100	5,765
Nutrien Ltd.	4.200%	4/1/29	3,625	4,182
Nutrien Ltd.	2.950%	5/13/30	5,000	5,282
Nutrien Ltd.	4.125%	3/15/35	6,550	7,330
Nutrien Ltd.	5.875%	12/1/36	825	1,007
Nutrien Ltd.	5.625%	12/1/40	4,663	5,683
Nutrien Ltd.	6.125%	1/15/41	7,281	9,310
Nutrien Ltd.	4.900%	6/1/43	5,075	5,949
Nutrien Ltd.	5.250%	1/15/45	20,846	25,723
Nutrien Ltd.	5.000%	4/1/49	6,870	8,789
Packaging Corp. of America	4.500%	11/1/23	18,907	20,879
Packaging Corp. of America	3.650%	9/15/24	5,482	5,986
Packaging Corp. of America	3.400%	12/15/27	4,350	4,779
Packaging Corp. of America	3.000%	12/15/29	7,200	7,793
Packaging Corp. of America	4.050%	12/15/49	2,595	3,094
PPG Industries Inc.	3.200%	3/15/23	667	703
PPG Industries Inc.	2.400%	8/15/24	14,600	15,474
PPG Industries Inc.	2.550%	6/15/30	6,000	6,203
Praxair Inc.	3.000%	9/1/21	5,795	5,958
Praxair Inc.	2.450%	2/15/22	20,515	21,046
Praxair Inc.	2.200%	8/15/22	5,969	6,152
Praxair Inc.	2.700%	2/21/23	3,200	3,348
Praxair Inc.	2.650%	2/5/25	9,425	10,086
Praxair Inc.	3.200%	1/30/26	6,800	7,541
Praxair Inc.	3.550%	11/7/42	2,570	2,877
Rayonier Inc.	3.750%	4/1/22	2,875	2,867
Reliance Steel & Aluminum Co.	4.500%	4/15/23	5,810	6,222
Rio Tinto Alcan Inc.	7.250%	3/15/31	725	1,049
Rio Tinto Alcan Inc.	5.750%	6/1/35	9,224	13,179
Rio Tinto Finance USA Ltd.	3.750%	6/15/25	19,665	22,280
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	7,509	10,486
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	13,866	19,212
Rio Tinto Finance USA plc	4.750%	3/22/42	7,893	10,520
Rio Tinto Finance USA plc	4.125%	8/21/42	9,425	11,775
Rohm & Haas Co.	7.850%	7/15/29	7,890	11,210
RPM International Inc.	3.450%	11/15/22	4,560	4,672
RPM International Inc.	3.750%	3/15/27	5,834	6,155
RPM International Inc.	4.550%	3/1/29	4,361	4,866
RPM International Inc.	5.250%	6/1/45	3,942	4,559
RPM International Inc.	4.250%	1/15/48	9,455	9,448
Sherwin-Williams Co.	4.200%	1/15/22	1,875	1,950
Sherwin-Williams Co.	2.750%	6/1/22	872	891
Sherwin-Williams Co.	3.125%	6/1/24	18,829	20,260
Sherwin-Williams Co.	3.450%	8/1/25	9,914	10,937
Sherwin-Williams Co.	3.950%	1/15/26	8,650	9,716

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sherwin-Williams Co.	3.450%	6/1/27	17,407	19,488
Sherwin-Williams Co.	2.950%	8/15/29	30,490	32,686
Sherwin-Williams Co.	2.300%	5/15/30	300	306
Sherwin-Williams Co.	4.000%	12/15/42	2,200	2,345
Sherwin-Williams Co.	4.550%	8/1/45	4,134	4,853
Sherwin-Williams Co.	4.500%	6/1/47	5,888	7,146
Sherwin-Williams Co.	3.800%	8/15/49	12,853	14,155
Sherwin-Williams Co.	3.300%	5/15/50	12,750	12,938
Southern Copper Corp.	3.500%	11/8/22	8,080	8,463
Southern Copper Corp.	3.875%	4/23/25	2,354	2,547
Southern Copper Corp.	7.500%	7/27/35	6,394	8,928
Southern Copper Corp.	6.750%	4/16/40	2,712	3,656
Southern Copper Corp.	5.250%	11/8/42	16,685	19,673
Southern Copper Corp.	5.875%	4/23/45	32,415	41,586
Steel Dynamics Inc.	5.500%	10/1/24	800	822
Steel Dynamics Inc.	2.800%	12/15/24	3,350	3,492
Steel Dynamics Inc.	2.400%	6/15/25	1,400	1,440
Steel Dynamics Inc.	4.125%	9/15/25	1,050	1,071
Steel Dynamics Inc.	5.000%	12/15/26	550	581
Steel Dynamics Inc.	3.450%	4/15/30	9,250	9,689
Steel Dynamics Inc.	3.250%	1/15/31	5,184	5,268
Suzano Austria GmbH	6.000%	1/15/29	25,844	27,917
Suzano Austria GmbH	5.000%	1/15/30	8,550	8,680
6 Teck Resources Ltd.	3.900%	7/15/30	1,700	1,699
Teck Resources Ltd.	6.125%	10/1/35	9,250	10,547
Teck Resources Ltd.	6.000%	8/15/40	6,920	7,264
Teck Resources Ltd.	6.250%	7/15/41	14,880	16,153
Vale Canada Ltd.	7.200%	9/15/32	1,475	1,818
Vale Overseas Ltd.	6.250%	8/10/26	13,550	15,921
Vale Overseas Ltd.	8.250%	1/17/34	4,237	5,948
Vale Overseas Ltd.	6.875%	11/21/36	25,921	33,892
Vale Overseas Ltd.	6.875%	11/10/39	15,694	20,461
Vale SA	5.625%	9/11/42	8,278	9,561
Westlake Chemical Corp.	3.600%	8/15/26	14,020	14,792
Westlake Chemical Corp.	5.000%	8/15/46	16,253	17,163
Westlake Chemical Corp.	4.375%	11/15/47	950	917
WestRock MWV LLC	8.200%	1/15/30	7,226	10,218
WestRock MWV LLC	7.950%	2/15/31	3,717	5,175
WestRock RKT Co.	4.900%	3/1/22	3,690	3,931
Weyerhaeuser Co.	3.250%	3/15/23	150	157
Weyerhaeuser Co.	4.625%	9/15/23	5,815	6,488
Weyerhaeuser Co.	8.500%	1/15/25	2,934	3,691
Weyerhaeuser Co.	4.000%	11/15/29	10,350	11,688
Weyerhaeuser Co.	4.000%	4/15/30	8,850	9,950
Weyerhaeuser Co.	7.375%	3/15/32	9,875	13,534
Weyerhaeuser Co.	6.875%	12/15/33	3,275	4,198
WRKCo Inc.	3.000%	9/15/24	4,940	5,258
WRKCo Inc.	3.750%	3/15/25	12,915	14,333
WRKCo Inc.	4.650%	3/15/26	7,500	8,694
WRKCo Inc.	3.375%	9/15/27	11,825	12,686
WRKCo Inc.	4.000%	3/15/28	8,737	9,717
WRKCo Inc.	3.900%	6/1/28	3,706	4,101
WRKCo Inc.	4.900%	3/15/29	15,580	18,571
WRKCO Inc.	4.200%	6/1/32	3,000	3,492
WRKCo Inc.	3.000%	6/15/33	4,500	4,658
Yamana Gold Inc.	4.625%	12/15/27	3,800	4,015
Capital Goods (1.6%)				
3M Co.	3.000%	9/14/21	339	348
3M Co.	1.625%	9/19/21	2,650	2,686
3M Co.	2.750%	3/1/22	7,335	7,611
3M Co.	2.000%	6/26/22	1,600	1,652
3M Co.	1.750%	2/14/23	8,293	8,571
3M Co.	2.250%	3/15/23	5,442	5,682

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
3M Co.	3.250%	2/14/24	4,675	5,092
3M Co.	2.000%	2/14/25	9,450	9,940
3M Co.	2.650%	4/15/25	6,025	6,522
3M Co.	3.000%	8/7/25	7,880	8,706
3M Co.	2.250%	9/19/26	11,405	12,292
3M Co.	2.875%	10/15/27	12,110	13,467
3M Co.	3.625%	9/14/28	1,000	1,162
3M Co.	3.375%	3/1/29	11,400	13,132
3M Co.	2.375%	8/26/29	11,200	12,067
3M Co.	3.050%	4/15/30	7,265	8,220
3M Co.	3.875%	6/15/44	1,351	1,628
3M Co.	3.125%	9/19/46	6,455	6,965
3M Co.	3.625%	10/15/47	8,425	9,720
3M Co.	4.000%	9/14/48	13,950	17,275
3M Co.	3.250%	8/26/49	6,709	7,367
3M Co.	3.700%	4/15/50	13,275	15,785
ABB Finance USA Inc.	2.875%	5/8/22	3,668	3,805
ABB Finance USA Inc.	3.375%	4/3/23	780	827
ABB Finance USA Inc.	3.800%	4/3/28	10,871	12,628
ABB Finance USA Inc.	4.375%	5/8/42	9,108	11,466
Allegion plc	3.500%	10/1/29	5,135	5,361
Allegion US Holding Co. Inc.	3.200%	10/1/24	1,600	1,626
Allegion US Holding Co. Inc.	3.550%	10/1/27	5,119	5,384
Amphenol Corp.	3.200%	4/1/24	4,150	4,444
Amphenol Corp.	2.050%	3/1/25	2,500	2,602
Amphenol Corp.	4.350%	6/1/29	1,000	1,184
Amphenol Corp.	2.800%	2/15/30	15,350	16,318
Avery Dennison Corp.	4.875%	12/6/28	5,315	6,373
Avery Dennison Corp.	2.650%	4/30/30	11,869	12,119
Bemis Co. Inc.	3.100%	9/15/26	3,803	4,005
Bemis Co. Inc.	2.630%	6/19/30	6,500	6,619
Boeing Co.	2.300%	8/1/21	5,120	5,166
Boeing Co.	8.750%	8/15/21	1,285	1,390
Boeing Co.	2.350%	10/30/21	10,095	10,250
Boeing Co.	2.125%	3/1/22	4,012	4,028
Boeing Co.	2.700%	5/1/22	5,450	5,524
Boeing Co.	2.800%	3/1/23	8,410	8,561
Boeing Co.	4.508%	5/1/23	26,215	27,693
Boeing Co.	1.875%	6/15/23	12,477	12,479
Boeing Co.	2.800%	3/1/24	2,100	2,140
Boeing Co.	2.850%	10/30/24	6,983	7,040
Boeing Co.	2.500%	3/1/25	2,831	2,830
Boeing Co.	4.875%	5/1/25	39,470	43,019
Boeing Co.	7.250%	6/15/25	675	796
Boeing Co.	2.600%	10/30/25	3,050	3,049
Boeing Co.	3.100%	5/1/26	7,750	7,881
Boeing Co.	2.250%	6/15/26	2,854	2,794
Boeing Co.	2.700%	2/1/27	8,440	8,225
Boeing Co.	2.800%	3/1/27	5,250	5,116
Boeing Co.	5.040%	5/1/27	27,875	30,738
Boeing Co.	3.250%	3/1/28	4,780	4,762
Boeing Co.	3.450%	11/1/28	3,925	3,825
Boeing Co.	3.200%	3/1/29	10,475	10,357
Boeing Co.	2.950%	2/1/30	8,565	8,359
Boeing Co.	5.150%	5/1/30	53,775	59,946
Boeing Co.	6.125%	2/15/33	5,175	6,087
Boeing Co.	3.600%	5/1/34	21,275	20,091
Boeing Co.	3.250%	2/1/35	9,250	8,417
Boeing Co.	6.625%	2/15/38	2,905	3,514
Boeing Co.	3.550%	3/1/38	3,715	3,384
Boeing Co.	3.500%	3/1/39	4,400	3,880
Boeing Co.	6.875%	3/15/39	7,708	9,703
Boeing Co.	5.875%	2/15/40	4,262	4,956
Boeing Co.	5.705%	5/1/40	39,632	45,159

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Boeing Co.	3.375%	6/15/46	9,064	7,516
Boeing Co.	3.650%	3/1/47	7,020	6,109
Boeing Co.	3.625%	3/1/48	4,275	3,748
Boeing Co.	3.850%	11/1/48	3,466	3,092
Boeing Co.	3.900%	5/1/49	12,465	11,337
Boeing Co.	3.750%	2/1/50	1,900	1,754
Boeing Co.	5.805%	5/1/50	49,520	58,378
Boeing Co.	3.825%	3/1/59	7,400	6,385
Boeing Co.	3.950%	8/1/59	5,000	4,371
Boeing Co.	5.930%	5/1/60	42,150	49,466
Carlisle Cos. Inc.	3.750%	11/15/22	3,380	3,513
Carlisle Cos. Inc.	3.500%	12/1/24	3,142	3,404
Carlisle Cos. Inc.	3.750%	12/1/27	5,241	5,672
Carlisle Cos. Inc.	2.750%	3/1/30	12,205	12,494
Carrier Global Corp.	1.923%	2/15/23	4,200	4,279
Carrier Global Corp.	2.242%	2/15/25	23,110	23,642
Carrier Global Corp.	2.493%	2/15/27	14,475	14,686
Carrier Global Corp.	2.722%	2/15/30	26,620	26,550
Carrier Global Corp.	3.377%	4/5/40	17,290	16,706
Carrier Global Corp.	3.577%	4/5/50	24,520	23,897
Caterpillar Financial Services Corp.	1.850%	9/4/20	16,070	16,111
Caterpillar Financial Services Corp.	2.900%	3/15/21	6,670	6,787
Caterpillar Financial Services Corp.	1.700%	8/9/21	22,246	22,560
Caterpillar Financial Services Corp.	2.750%	8/20/21	3,400	3,485
Caterpillar Financial Services Corp.	3.150%	9/7/21	14,401	14,852
Caterpillar Financial Services Corp.	1.931%	10/1/21	4,037	4,107
Caterpillar Financial Services Corp.	2.950%	2/26/22	11,000	11,426
Caterpillar Financial Services Corp.	0.950%	5/13/22	9,100	9,168
Caterpillar Financial Services Corp.	2.850%	6/1/22	1,659	1,729
Caterpillar Financial Services Corp.	2.400%	6/6/22	10,050	10,401
Caterpillar Financial Services Corp.	1.950%	11/18/22	2,900	2,066
Caterpillar Financial Services Corp.	2.550%	11/29/22	8,885	9,295
Caterpillar Financial Services Corp.	2.625%	3/1/23	2,000	2,100
Caterpillar Financial Services Corp.	3.450%	5/15/23	6,260	6,744
Caterpillar Financial Services Corp.	3.750%	11/24/23	9,850	10,846
Caterpillar Financial Services Corp.	3.650%	12/7/23	4,182	4,606
Caterpillar Financial Services Corp.	2.850%	5/17/24	6,180	6,684
Caterpillar Financial Services Corp.	3.300%	6/9/24	6,225	6,817
Caterpillar Financial Services Corp.	2.150%	11/8/24	8,905	9,382
Caterpillar Financial Services Corp.	3.250%	12/1/24	13,887	15,273
Caterpillar Financial Services Corp.	1.450%	5/15/25	5,900	6,049
Caterpillar Financial Services Corp.	2.400%	8/9/26	6,165	6,632
Caterpillar Inc.	2.600%	6/26/22	12,112	12,587
Caterpillar Inc.	3.400%	5/15/24	10,141	11,049
Caterpillar Inc.	2.600%	9/19/29	6,500	7,083
Caterpillar Inc.	2.600%	4/9/30	13,035	14,133
Caterpillar Inc.	5.300%	9/15/35	3,000	4,055
Caterpillar Inc.	6.050%	8/15/36	9,627	13,831
Caterpillar Inc.	5.200%	5/27/41	9,710	13,441
Caterpillar Inc.	3.803%	8/15/42	20,468	24,458
Caterpillar Inc.	4.300%	5/15/44	3,590	4,542
Caterpillar Inc.	3.250%	9/19/49	7,330	8,068
Caterpillar Inc.	3.250%	4/9/50	14,635	16,281
Caterpillar Inc.	4.750%	5/15/64	5,115	7,093
CNH Industrial Capital LLC	3.875%	10/15/21	2,650	2,706
CNH Industrial Capital LLC	4.375%	4/5/22	5,600	5,845
CNH Industrial Capital LLC	1.950%	7/2/23	2,000	2,013
CNH Industrial Capital LLC	4.200%	1/15/24	28,790	30,802
CNH Industrial NV	4.500%	8/15/23	2,715	2,925
CNH Industrial NV	3.850%	11/15/27	6,074	6,399
Crane Co.	4.450%	12/15/23	6,450	6,911
Crane Co.	4.200%	3/15/48	7,000	6,854
CRH America Inc.	5.750%	1/15/21	2,975	3,046
Deere & Co.	2.600%	6/8/22	32,898	34,051

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Deere & Co.	2.750%	4/15/25	8,700	9,492
Deere & Co.	5.375%	10/16/29	9,962	12,883
Deere & Co.	3.100%	4/15/30	8,280	9,358
Deere & Co.	7.125%	3/3/31	405	589
Deere & Co.	3.900%	6/9/42	7,164	8,941
Deere & Co.	2.875%	9/7/49	1,575	1,671
Deere & Co.	3.750%	4/15/50	13,878	17,076
Dover Corp.	3.150%	11/15/25	8,890	9,628
Dover Corp.	2.950%	11/4/29	3,972	4,270
Dover Corp.	5.375%	10/15/35	2,350	3,102
Dover Corp.	6.600%	3/15/38	3,115	4,278
Dover Corp.	5.375%	3/1/41	4,109	5,154
Eagle Materials Inc.	4.500%	8/1/26	5,080	5,278
Eaton Corp.	2.750%	11/2/22	15,254	16,042
Eaton Corp.	3.103%	9/15/27	14,345	15,750
Eaton Corp.	4.000%	11/2/32	9,322	10,953
Eaton Corp.	4.150%	11/2/42	2,691	3,186
Eaton Corp.	3.915%	9/15/47	5,715	6,579
Emerson Electric Co.	2.625%	12/1/21	15,650	16,140
Emerson Electric Co.	2.625%	2/15/23	4,200	4,406
Emerson Electric Co.	3.150%	6/1/25	6,150	6,842
Emerson Electric Co.	1.800%	10/15/27	11,525	11,897
Emerson Electric Co.	1.950%	10/15/30	7,000	7,166
Emerson Electric Co.	2.750%	10/15/50	6,100	6,118
Flowserve Corp.	3.500%	9/15/22	16,830	17,050
Flowserve Corp.	4.000%	11/15/23	4,225	4,247
Fortive Corp.	3.150%	6/15/26	8,229	9,021
Fortive Corp.	4.300%	6/15/46	7,500	8,422
Fortune Brands Home & Security Inc.	4.000%	9/21/23	7,173	7,828
Fortune Brands Home & Security Inc.	4.000%	6/15/25	9,001	9,960
Fortune Brands Home & Security Inc.	3.250%	9/15/29	8,125	8,653
General Dynamics Corp.	3.875%	7/15/21	5,119	5,287
General Dynamics Corp.	2.250%	11/15/22	10,415	10,825
General Dynamics Corp.	3.375%	5/15/23	21,885	23,595
General Dynamics Corp.	1.875%	8/15/23	23,790	24,722
General Dynamics Corp.	2.375%	11/15/24	9,650	10,282
General Dynamics Corp.	3.250%	4/1/25	1,711	1,897
General Dynamics Corp.	3.500%	5/15/25	13,635	15,302
General Dynamics Corp.	2.125%	8/15/26	6,885	7,372
General Dynamics Corp.	2.625%	11/15/27	14,129	15,337
General Dynamics Corp.	3.750%	5/15/28	14,689	17,212
General Dynamics Corp.	3.625%	4/1/30	12,795	14,930
General Dynamics Corp.	4.250%	4/1/40	8,955	11,077
General Dynamics Corp.	3.600%	11/15/42	4,468	5,158
General Dynamics Corp.	4.250%	4/1/50	8,425	10,924
General Electric Co.	3.150%	9/7/22	4,979	5,206
General Electric Co.	3.100%	1/9/23	11,432	11,950
General Electric Co.	3.375%	3/11/24	1,000	1,063
General Electric Co.	3.450%	5/15/24	9,275	9,847
General Electric Co.	3.450%	5/1/27	14,000	14,358
General Electric Co.	3.625%	5/1/30	18,825	18,823
General Electric Co.	6.750%	3/15/32	18,206	22,229
General Electric Co.	7.500%	8/21/35	100	131
General Electric Co.	6.150%	8/7/37	11,248	13,000
General Electric Co.	5.875%	1/14/38	36,953	41,567
General Electric Co.	6.875%	1/10/39	24,217	29,557
General Electric Co.	4.250%	5/1/40	18,154	17,833
General Electric Co.	4.125%	10/9/42	16,566	15,617
General Electric Co.	4.500%	3/11/44	9,183	9,092
General Electric Co.	4.350%	5/1/50	34,900	34,465
Hexcel Corp.	4.700%	8/15/25	2,300	2,508
Hexcel Corp.	3.950%	2/15/27	1,550	1,658
Honeywell International Inc.	4.250%	3/1/21	8,075	8,283
Honeywell International Inc.	1.850%	11/1/21	22,258	22,682

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Honeywell International Inc.	2.150%	8/8/22	6,450	6,674
Honeywell International Inc.	3.350%	12/1/23	5,160	5,624
Honeywell International Inc.	2.300%	8/15/24	11,900	12,680
Honeywell International Inc.	1.350%	6/1/25	23,976	24,621
Honeywell International Inc.	2.500%	11/1/26	13,860	15,257
Honeywell International Inc.	2.700%	8/15/29	6,626	7,332
Honeywell International Inc.	1.950%	6/1/30	22,127	23,067
Honeywell International Inc.	5.700%	3/15/36	5,449	7,666
Honeywell International Inc.	5.700%	3/15/37	8,641	12,334
Honeywell International Inc.	5.375%	3/1/41	6,800	9,765
Honeywell International Inc.	3.812%	11/21/47	1,885	2,319
Honeywell International Inc.	2.800%	6/1/50	10,450	11,125
Howmet Aerospace Inc.	5.950%	2/1/37	800	824
Hubbell Inc.	3.350%	3/1/26	4,851	5,113
Hubbell Inc.	3.150%	8/15/27	3,200	3,317
Hubbell Inc.	3.500%	2/15/28	12,120	12,802
⁶ Huntington Ingalls Industries Inc.	3.844%	5/1/25	7,564	8,223
Huntington Ingalls Industries Inc.	3.483%	12/1/27	8,336	8,982
⁶ Huntington Ingalls Industries Inc.	4.200%	5/1/30	6,575	7,334
IDEX Corp.	3.000%	5/1/30	4,111	4,229
Illinois Tool Works Inc.	3.375%	9/15/21	765	789
Illinois Tool Works Inc.	3.500%	3/1/24	4,552	4,975
Illinois Tool Works Inc.	2.650%	11/15/26	13,414	14,776
Illinois Tool Works Inc.	4.875%	9/15/41	4,670	6,277
Illinois Tool Works Inc.	3.900%	9/1/42	17,549	21,529
Ingersoll-Rand Luxembourg Finance SA	3.550%	11/1/24	7,960	8,769
Ingersoll-Rand Luxembourg Finance SA	3.500%	3/21/26	4,425	4,801
Ingersoll-Rand Luxembourg Finance SA	3.800%	3/21/29	8,700	9,800
Ingersoll-Rand Luxembourg Finance SA	4.650%	11/1/44	3,245	3,785
Ingersoll-Rand Luxembourg Finance SA	4.500%	3/21/49	3,700	4,455
John Deere Capital Corp.	2.800%	3/4/21	6,800	6,911
John Deere Capital Corp.	2.875%	3/12/21	4,970	5,051
John Deere Capital Corp.	3.900%	7/12/21	5,953	6,161
John Deere Capital Corp.	3.125%	9/10/21	8,671	8,947
John Deere Capital Corp.	3.150%	10/15/21	7,049	7,287
John Deere Capital Corp.	2.650%	1/6/22	5,100	5,266
John Deere Capital Corp.	2.750%	3/15/22	2,445	2,537
John Deere Capital Corp.	1.950%	6/13/22	4,233	4,349
John Deere Capital Corp.	2.150%	9/8/22	15,950	16,485
John Deere Capital Corp.	2.700%	1/6/23	1,350	1,418
John Deere Capital Corp.	2.800%	1/27/23	2,510	2,648
John Deere Capital Corp.	2.800%	3/6/23	13,238	14,014
John Deere Capital Corp.	3.450%	6/7/23	5,500	5,939
John Deere Capital Corp.	0.700%	7/5/23	3,500	3,506
John Deere Capital Corp.	3.650%	10/12/23	3,305	3,631
John Deere Capital Corp.	2.600%	3/7/24	4,511	4,802
John Deere Capital Corp.	3.350%	6/12/24	21,130	23,218
John Deere Capital Corp.	2.650%	6/24/24	4,929	5,291
John Deere Capital Corp.	2.050%	1/9/25	10,525	11,090
John Deere Capital Corp.	3.450%	3/13/25	16,648	18,619
John Deere Capital Corp.	3.400%	9/11/25	3,810	4,286
John Deere Capital Corp.	2.650%	6/10/26	6,094	6,656
John Deere Capital Corp.	2.250%	9/14/26	5,050	5,390
John Deere Capital Corp.	1.750%	3/9/27	6,100	6,302
John Deere Capital Corp.	2.800%	9/8/27	8,650	9,535
John Deere Capital Corp.	3.050%	1/6/28	14,260	15,854
John Deere Capital Corp.	3.450%	3/7/29	6,005	6,923
John Deere Capital Corp.	2.800%	7/18/29	7,000	7,754
John Deere Capital Corp.	2.450%	1/9/30	7,455	8,079
Johnson Controls International plc	3.625%	7/2/24	2,400	2,565
Johnson Controls International plc	3.900%	2/14/26	5,764	6,234
Johnson Controls International plc	6.000%	1/15/36	1,296	1,665
Johnson Controls International plc	4.625%	7/2/44	10,127	11,533
Johnson Controls International plc	5.125%	9/14/45	1,163	1,438

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Johnson Controls International plc	4.500%	2/15/47	9,046	10,299
Johnson Controls International plc	4.950%	7/2/64	4,537	5,426
Kennametal Inc.	3.875%	2/15/22	2,575	2,628
Kennametal Inc.	4.625%	6/15/28	8,800	9,173
L3Harris Technologies Inc.	3.850%	6/15/23	5,175	5,619
L3Harris Technologies Inc.	3.950%	5/28/24	4,767	5,211
L3Harris Technologies Inc.	3.832%	4/27/25	17,622	19,748
L3Harris Technologies Inc.	3.850%	12/15/26	5,410	6,183
L3Harris Technologies Inc.	4.400%	6/15/28	7,460	8,874
L3Harris Technologies Inc.	4.400%	6/15/28	500	592
L3Harris Technologies Inc.	2.900%	12/15/29	6,034	6,503
L3Harris Technologies Inc.	4.854%	4/27/35	3,891	5,020
L3Harris Technologies Inc.	6.150%	12/15/40	6,303	9,016
L3Harris Technologies Inc.	5.054%	4/27/45	3,581	4,695
Leggett & Platt Inc.	3.800%	11/15/24	4,600	4,785
Leggett & Platt Inc.	3.500%	11/15/27	15,510	15,636
Leggett & Platt Inc.	4.400%	3/15/29	4,400	5,802
Legrand France SA	8.500%	2/15/25	4,845	6,446
Lennox International Inc.	3.000%	11/15/23	1,075	1,110
Lockheed Martin Corp.	3.350%	9/15/21	15,132	15,667
Lockheed Martin Corp.	3.100%	1/15/23	12,025	12,788
Lockheed Martin Corp.	2.900%	3/1/25	8,181	8,973
Lockheed Martin Corp.	3.550%	1/15/26	14,408	16,533
Lockheed Martin Corp.	1.850%	6/15/30	8,300	8,499
Lockheed Martin Corp.	3.600%	3/1/35	11,105	13,241
Lockheed Martin Corp.	4.500%	5/15/36	7,065	9,163
Lockheed Martin Corp.	6.150%	9/1/36	14,639	21,995
Lockheed Martin Corp.	5.720%	6/1/40	5,260	7,790
Lockheed Martin Corp.	4.070%	12/15/42	20,728	26,591
Lockheed Martin Corp.	3.800%	3/1/45	4,882	5,912
Lockheed Martin Corp.	4.700%	5/15/46	16,240	22,276
Lockheed Martin Corp.	2.800%	6/15/50	9,200	9,657
Lockheed Martin Corp.	4.090%	9/15/52	18,271	23,902
Martin Marietta Materials Inc.	4.250%	7/2/24	2,000	2,182
Martin Marietta Materials Inc.	3.450%	6/1/27	6,400	6,898
Martin Marietta Materials Inc.	3.500%	12/15/27	8,000	8,772
Martin Marietta Materials Inc.	2.500%	3/15/30	6,025	6,066
Martin Marietta Materials Inc.	4.250%	12/15/47	10,110	10,999
Masco Corp.	4.450%	4/1/25	8,451	9,556
Masco Corp.	4.375%	4/1/26	2,923	3,304
Masco Corp.	3.500%	11/15/27	8,060	8,635
Masco Corp.	4.500%	5/15/47	8,150	8,617
Mohawk Industries Inc.	3.850%	2/1/23	11,540	12,249
Mohawk Industries Inc.	3.625%	5/15/30	6,075	6,622
Northrop Grumman Corp.	3.500%	3/15/21	14,153	14,449
Northrop Grumman Corp.	2.550%	10/15/22	6,930	7,237
Northrop Grumman Corp.	3.250%	8/1/23	2,698	2,908
Northrop Grumman Corp.	2.930%	1/15/25	7,725	8,345
Northrop Grumman Corp.	3.200%	2/1/27	10,200	11,307
Northrop Grumman Corp.	3.250%	1/15/28	26,570	29,682
Northrop Grumman Corp.	4.400%	5/1/30	13,077	15,823
Northrop Grumman Corp.	5.150%	5/1/40	5,720	7,624
Northrop Grumman Corp.	5.050%	11/15/40	6,550	8,645
Northrop Grumman Corp.	4.750%	6/1/43	12,429	16,155
Northrop Grumman Corp.	3.850%	4/15/45	4,003	4,699
Northrop Grumman Corp.	4.030%	10/15/47	25,178	30,409
Northrop Grumman Corp.	5.250%	5/1/50	15,977	22,851
Northrop Grumman Systems Corp.	7.750%	2/15/31	5,216	7,795
Nvent Finance Sarl	3.950%	4/15/23	2,280	2,348
Nvent Finance Sarl	4.550%	4/15/28	6,870	7,225
Oshkosh Corp.	4.600%	5/15/28	9,000	9,742
Oshkosh Corp.	3.100%	3/1/30	1,300	1,300
⁶ Otis Worldwide Corp.	2.056%	4/5/25	10,825	11,306
⁶ Otis Worldwide Corp.	2.293%	4/5/27	6,600	6,879

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
⁶ Otis Worldwide Corp.	2.565%	2/15/30	27,115	28,214
⁶ Otis Worldwide Corp.	3.112%	2/15/40	11,608	11,767
⁶ Otis Worldwide Corp.	3.362%	2/15/50	10,960	11,522
Owens Corning	4.200%	12/1/24	10,215	11,049
Owens Corning	3.400%	8/15/26	5,350	5,571
Owens Corning	3.950%	8/15/29	4,850	5,253
Owens Corning	3.875%	6/1/30	4,650	4,973
Owens Corning	7.000%	12/1/36	409	527
Owens Corning	4.300%	7/15/47	7,825	7,874
Owens Corning	4.400%	1/30/48	4,250	4,367
Parker-Hannifin Corp.	3.500%	9/15/22	1,850	1,944
Parker-Hannifin Corp.	2.700%	6/14/24	6,950	7,389
Parker-Hannifin Corp.	3.300%	11/21/24	17,198	18,655
Parker-Hannifin Corp.	3.250%	3/1/27	20,521	22,258
Parker-Hannifin Corp.	3.250%	6/14/29	9,125	10,062
Parker-Hannifin Corp.	4.200%	11/21/34	6,043	7,187
Parker-Hannifin Corp.	6.250%	5/15/38	6,022	8,253
Parker-Hannifin Corp.	4.450%	11/21/44	6,115	7,288
Parker-Hannifin Corp.	4.100%	3/1/47	7,722	8,912
Parker-Hannifin Corp.	4.000%	6/14/49	8,559	9,818
Pentair Finance Sarl	4.500%	7/1/29	3,200	3,524
Precision Castparts Corp.	2.500%	1/15/23	20,928	21,902
Precision Castparts Corp.	3.250%	6/15/25	16,017	17,756
Precision Castparts Corp.	3.900%	1/15/43	6,950	7,608
Precision Castparts Corp.	4.375%	6/15/45	7,467	8,954
⁶ Raytheon Technologies Corp.	3.100%	11/15/21	2,350	2,405
⁶ Raytheon Technologies Corp.	2.800%	3/15/22	5,000	5,154
⁶ Raytheon Technologies Corp.	2.500%	12/15/22	13,681	14,162
Raytheon Technologies Corp.	3.650%	8/16/23	1,132	1,227
⁶ Raytheon Technologies Corp.	3.700%	12/15/23	1,000	1,077
⁶ Raytheon Technologies Corp.	3.200%	3/15/24	16,875	18,136
Raytheon Technologies Corp.	3.950%	8/16/25	27,342	31,151
⁶ Raytheon Technologies Corp.	3.500%	3/15/27	11,850	13,328
Raytheon Technologies Corp.	3.125%	5/4/27	4,528	5,014
⁶ Raytheon Technologies Corp.	7.200%	8/15/27	3,010	4,044
Raytheon Technologies Corp.	6.700%	8/1/28	5,197	7,078
Raytheon Technologies Corp.	4.125%	11/16/28	45,910	54,116
Raytheon Technologies Corp.	7.500%	9/15/29	8,296	12,149
Raytheon Technologies Corp.	2.250%	7/1/30	2,900	3,007
Raytheon Technologies Corp.	5.400%	5/1/35	8,312	11,301
Raytheon Technologies Corp.	6.050%	6/1/36	10,362	14,881
Raytheon Technologies Corp.	6.125%	7/15/38	8,916	12,922
Raytheon Technologies Corp.	4.450%	11/16/38	14,954	18,275
Raytheon Technologies Corp.	5.700%	4/15/40	13,715	19,059
Raytheon Technologies Corp.	4.875%	10/15/40	1,710	2,174
⁶ Raytheon Technologies Corp.	4.700%	12/15/41	8,700	10,508
Raytheon Technologies Corp.	4.500%	6/1/42	38,036	47,181
⁶ Raytheon Technologies Corp.	4.800%	12/15/43	4,941	6,319
⁶ Raytheon Technologies Corp.	4.200%	12/15/44	2,950	3,433
Raytheon Technologies Corp.	4.150%	5/15/45	17,147	20,590
Raytheon Technologies Corp.	3.750%	11/1/46	15,595	17,780
⁶ Raytheon Technologies Corp.	4.350%	4/15/47	13,300	15,977
Raytheon Technologies Corp.	4.050%	5/4/47	12,675	15,089
Raytheon Technologies Corp.	4.625%	11/16/48	14,530	18,793
Raytheon Technologies Corp.	3.125%	7/1/50	12,750	13,632
Republic Services Inc.	5.250%	11/15/21	11,547	12,286
Republic Services Inc.	3.550%	6/1/22	10,348	10,871
Republic Services Inc.	4.750%	5/15/23	5,475	6,091
Republic Services Inc.	2.500%	8/15/24	5,475	5,819
Republic Services Inc.	3.200%	3/15/25	5,696	6,250
Republic Services Inc.	2.900%	7/1/26	6,679	7,269
Republic Services Inc.	3.375%	11/15/27	285	320
Republic Services Inc.	3.950%	5/15/28	1,000	1,162
Republic Services Inc.	2.300%	3/1/30	7,739	8,015

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Republic Services Inc.	6.200%	3/1/40	6,263	9,082
Republic Services Inc.	5.700%	5/15/41	13,998	19,542
Republic Services Inc.	3.050%	3/1/50	8,865	9,169
Rockwell Automation Inc.	3.500%	3/1/29	9,050	10,217
Rockwell Automation Inc.	4.200%	3/1/49	6,075	7,601
Roper Technologies Inc.	3.000%	12/15/20	5,550	5,599
Roper Technologies Inc.	2.800%	12/15/21	14,821	15,245
Roper Technologies Inc.	3.125%	11/15/22	4,193	4,383
Roper Technologies Inc.	2.350%	9/15/24	2,333	2,454
Roper Technologies Inc.	3.850%	12/15/25	2,275	2,578
Roper Technologies Inc.	3.800%	12/15/26	1,835	2,096
Roper Technologies Inc.	4.200%	9/15/28	8,997	10,535
Roper Technologies Inc.	2.950%	9/15/29	5,100	5,562
Roper Technologies Inc.	2.000%	6/30/30	7,250	7,248
Snap-on Inc.	6.125%	9/1/21	3,700	3,912
Snap-on Inc.	3.250%	3/1/27	1,200	1,309
Snap-on Inc.	4.100%	3/1/48	3,700	4,412
Snap-on Inc.	3.100%	5/1/50	4,000	4,100
Sonoco Products Co.	3.125%	5/1/30	5,485	5,728
Sonoco Products Co.	5.750%	11/1/40	6,475	8,016
Stanley Black & Decker Inc.	3.400%	12/1/21	3,300	3,407
Stanley Black & Decker Inc.	2.900%	11/1/22	5,431	5,727
Stanley Black & Decker Inc.	3.400%	3/1/26	6,416	7,117
Stanley Black & Decker Inc.	4.250%	11/15/28	1,100	1,317
Stanley Black & Decker Inc.	2.300%	3/15/30	21,922	22,844
Stanley Black & Decker Inc.	5.200%	9/1/40	7,458	9,853
Stanley Black & Decker Inc.	4.850%	11/15/48	5,750	7,810
4 Stanley Black & Decker Inc.	4.000%	3/15/60	3,805	3,753
Textron Inc.	4.300%	3/1/24	3,825	4,117
Textron Inc.	3.875%	3/1/25	13,626	14,588
Textron Inc.	4.000%	3/15/26	12,033	12,786
Textron Inc.	3.650%	3/15/27	12,840	13,325
Textron Inc.	3.375%	3/1/28	4,629	4,731
Textron Inc.	3.900%	9/17/29	7,150	7,587
Timken Co.	3.875%	9/1/24	1,000	1,050
Timken Co.	4.500%	12/15/28	10,000	10,775
Trane Technologies Global Holding Co. Ltd.	4.250%	6/15/23	4,100	4,536
Trane Technologies Global Holding Co. Ltd.	5.750%	6/15/43	5,840	7,734
Trane Technologies Global Holding Co. Ltd.	4.300%	2/21/48	1,482	1,704
Valmont Industries Inc.	5.000%	10/1/44	7,950	8,128
Valmont Industries Inc.	5.250%	10/1/54	4,875	4,964
Vulcan Materials Co.	4.500%	4/1/25	7,023	7,796
Vulcan Materials Co.	3.900%	4/1/27	1,550	1,706
Vulcan Materials Co.	3.500%	6/1/30	8,575	9,305
Vulcan Materials Co.	4.500%	6/15/47	11,069	12,249
Wabtec Corp.	4.400%	3/15/24	11,165	11,795
Wabtec Corp.	3.450%	11/15/26	9,767	10,050
Wabtec Corp.	4.950%	9/15/28	10,900	12,125
Waste Connections Inc.	3.500%	5/1/29	12,036	13,462
Waste Connections Inc.	2.600%	2/1/30	7,983	8,415
Waste Connections Inc.	3.050%	4/1/50	5,000	5,043
Waste Management Inc.	4.600%	3/1/21	9,560	9,730
Waste Management Inc.	2.900%	9/15/22	1,130	1,180
Waste Management Inc.	2.400%	5/15/23	12,800	13,348
Waste Management Inc.	3.500%	5/15/24	4,434	4,828
Waste Management Inc.	2.950%	6/15/24	8,615	8,806
Waste Management Inc.	3.125%	3/1/25	13,885	15,214
Waste Management Inc.	3.200%	6/15/26	11,269	11,541
Waste Management Inc.	3.150%	11/15/27	15,782	17,673
Waste Management Inc.	3.450%	6/15/29	12,075	12,465
Waste Management Inc.	3.900%	3/1/35	4,750	5,602
Waste Management Inc.	4.000%	7/15/39	7,438	7,656
Waste Management Inc.	4.100%	3/1/45	14,164	16,916
Waste Management Inc.	4.150%	7/15/49	7,550	9,398

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Westinghouse Air Brake Technologies Corp.	3.200%	6/15/25	3,855	3,929
WW Grainger Inc.	1.850%	2/15/25	5,975	6,244
WW Grainger Inc.	4.600%	6/15/45	13,643	17,091
WW Grainger Inc.	3.750%	5/15/46	5,487	6,075
WW Grainger Inc.	4.200%	5/15/47	4,000	4,706
Xylem Inc.	4.875%	10/1/21	110	116
Xylem Inc.	3.250%	11/1/26	4,292	4,742
Xylem Inc.	1.950%	1/30/28	3,325	3,339
Xylem Inc.	2.250%	1/30/31	6,625	6,628
Xylem Inc.	4.375%	11/1/46	6,310	6,898
Communication (2.7%)				
Activision Blizzard Inc.	2.300%	9/15/21	17,549	17,806
Activision Blizzard Inc.	3.400%	9/15/26	12,563	14,264
Activision Blizzard Inc.	3.400%	6/15/27	3,257	3,634
Activision Blizzard Inc.	4.500%	6/15/47	6,352	8,193
America Movil SAB de CV	3.125%	7/16/22	36,800	37,991
America Movil SAB de CV	3.625%	4/22/29	7,100	7,878
America Movil SAB de CV	2.875%	5/7/30	1,200	1,266
America Movil SAB de CV	6.375%	3/1/35	15,818	22,849
America Movil SAB de CV	6.125%	11/15/37	4,333	6,100
America Movil SAB de CV	6.125%	3/30/40	16,600	23,705
America Movil SAB de CV	4.375%	7/16/42	14,311	17,443
America Movil SAB de CV	4.375%	4/22/49	23,100	28,103
American Tower Corp.	3.450%	9/15/21	14,850	15,382
American Tower Corp.	2.250%	1/15/22	8,615	8,828
American Tower Corp.	3.500%	1/31/23	11,264	12,036
American Tower Corp.	5.000%	2/15/24	12,840	14,628
American Tower Corp.	3.375%	5/15/24	9,000	9,779
American Tower Corp.	2.950%	1/15/25	4,500	4,860
American Tower Corp.	2.400%	3/15/25	6,725	7,084
American Tower Corp.	4.000%	6/1/25	15,210	17,122
American Tower Corp.	1.300%	9/15/25	6,000	6,006
American Tower Corp.	3.375%	10/15/26	25,548	28,336
American Tower Corp.	2.750%	1/15/27	350	376
American Tower Corp.	3.125%	1/15/27	8,995	9,734
American Tower Corp.	3.550%	7/15/27	10,823	11,989
American Tower Corp.	3.600%	1/15/28	100	111
American Tower Corp.	3.950%	3/15/29	12,100	13,765
American Tower Corp.	3.800%	8/15/29	27,799	31,619
American Tower Corp.	2.900%	1/15/30	12,350	13,151
American Tower Corp.	2.100%	6/15/30	9,000	8,966
American Tower Corp.	3.700%	10/15/49	10,715	11,719
American Tower Corp.	3.100%	6/15/50	9,000	8,767
AT&T Inc.	4.000%	1/15/22	3,800	4,023
AT&T Inc.	3.000%	2/15/22	3,265	3,387
AT&T Inc.	3.200%	3/1/22	10,489	10,951
AT&T Inc.	3.800%	3/15/22	7,905	8,351
AT&T Inc.	3.400%	6/15/22	9,125	9,592
AT&T Inc.	3.000%	6/30/22	38,009	39,617
AT&T Inc.	2.625%	12/1/22	1,000	1,040
AT&T Inc.	3.600%	2/17/23	20,465	21,918
AT&T Inc.	4.050%	12/15/23	6,400	7,078
AT&T Inc.	3.800%	3/1/24	6,525	7,149
AT&T Inc.	3.900%	3/11/24	5,350	5,883
AT&T Inc.	4.450%	4/1/24	21,178	23,724
AT&T Inc.	3.550%	6/1/24	8,250	8,947
AT&T Inc.	3.950%	1/15/25	21,656	24,122
AT&T Inc.	3.400%	5/15/25	53,703	58,827
AT&T Inc.	3.600%	7/15/25	25,068	27,759
AT&T Inc.	3.875%	1/15/26	27,480	30,863
AT&T Inc.	4.125%	2/17/26	20,106	22,834
AT&T Inc.	3.800%	2/15/27	15,794	17,708
AT&T Inc.	4.250%	3/1/27	15,757	17,912

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AT&T Inc.	2.300%	6/1/27	32,100	32,921
AT&T Inc.	4.100%	2/15/28	34,947	39,771
AT&T Inc.	4.350%	3/1/29	42,980	49,651
AT&T Inc.	4.300%	2/15/30	43,544	50,518
AT&T Inc.	2.750%	6/1/31	36,590	37,714
AT&T Inc.	6.150%	9/15/34	1,385	1,883
AT&T Inc.	4.500%	5/15/35	31,331	36,894
AT&T Inc.	5.250%	3/1/37	27,996	34,416
AT&T Inc.	4.900%	8/15/37	16,410	19,541
AT&T Inc.	4.850%	3/1/39	21,369	25,909
AT&T Inc.	6.200%	3/15/40	3,800	5,085
AT&T Inc.	6.350%	3/15/40	11,710	15,873
AT&T Inc.	6.100%	7/15/40	5,465	7,360
AT&T Inc.	6.000%	8/15/40	16,456	22,132
AT&T Inc.	5.350%	9/1/40	27,975	34,788
AT&T Inc.	6.375%	3/1/41	5,518	7,832
AT&T Inc.	3.500%	6/1/41	31,055	32,105
AT&T Inc.	5.550%	8/15/41	12,296	15,556
AT&T Inc.	5.375%	10/15/41	9,950	12,297
AT&T Inc.	5.150%	3/15/42	20,894	25,867
AT&T Inc.	4.900%	6/15/42	8,694	10,465
AT&T Inc.	4.300%	12/15/42	19,875	21,985
AT&T Inc.	5.350%	12/15/43	17,129	21,058
AT&T Inc.	4.650%	6/1/44	20,089	23,186
AT&T Inc.	4.800%	6/15/44	29,640	34,503
AT&T Inc.	4.350%	6/15/45	30,600	34,043
AT&T Inc.	4.850%	7/15/45	200	233
AT&T Inc.	4.750%	5/15/46	47,810	56,617
AT&T Inc.	5.150%	11/15/46	33,548	41,130
AT&T Inc.	5.650%	2/15/47	11,100	14,369
AT&T Inc.	5.450%	3/1/47	18,176	23,818
AT&T Inc.	4.500%	3/9/48	46,670	54,952
AT&T Inc.	4.550%	3/9/49	39,667	46,727
AT&T Inc.	5.150%	2/15/50	17,349	22,217
AT&T Inc.	3.650%	6/1/51	40,190	40,975
AT&T Inc.	5.700%	3/1/57	6,130	8,340
AT&T Inc.	5.300%	8/15/58	15,172	19,342
AT&T Inc.	3.850%	6/1/60	18,481	19,114
Bell Canada Inc.	4.300%	7/29/49	8,125	9,956
British Telecommunications plc	4.500%	12/4/23	7,450	8,239
British Telecommunications plc	5.125%	12/4/28	8,000	9,882
British Telecommunications plc	9.625%	12/15/30	30,128	49,249
CC Holdings GS V LLC / Crown Castle GS III Corp.	3.849%	4/15/23	12,262	13,228
Charter Communications Operating LLC / Charter Communications Operating Capital	4.464%	7/23/22	38,724	41,307
Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	11,764	13,019
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	35,524	40,729
Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	27,556	30,018
Charter Communications Operating LLC / Charter Communications Operating Capital	4.200%	3/15/28	7,825	8,768
Charter Communications Operating LLC / Charter Communications Operating Capital	5.050%	3/30/29	19,470	22,941
Charter Communications Operating LLC / Charter Communications Operating Capital	2.800%	4/1/31	18,300	18,572
Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	32,785	43,267
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	11,130	13,519
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	41,300	54,709

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Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	30,384	35,779
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	34,260	42,515
Charter Communications Operating LLC / Charter Communications Operating Capital	5.125%	7/1/49	12,200	14,092
Charter Communications Operating LLC / Charter Communications Operating Capital	4.800%	3/1/50	32,823	36,291
Charter Communications Operating LLC / Charter Communications Operating Capital	3.700%	4/1/51	17,390	17,035
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	5,899	7,943
Comcast Cable Communications Holdings Inc.	9.455%	11/15/22	9,260	11,197
Comcast Corp.	3.125%	7/15/22	12,382	13,074
Comcast Corp.	2.750%	3/1/23	12,364	13,055
Comcast Corp.	3.000%	2/1/24	46,159	49,656
Comcast Corp.	3.600%	3/1/24	5,308	5,837
Comcast Corp.	3.700%	4/15/24	17,350	19,242
Comcast Corp.	3.375%	2/15/25	25,116	27,803
Comcast Corp.	3.100%	4/1/25	1,150	1,265
Comcast Corp.	3.375%	8/15/25	30,769	34,269
Comcast Corp.	3.950%	10/15/25	36,662	41,963
Comcast Corp.	3.150%	3/1/26	22,575	25,097
Comcast Corp.	2.350%	1/15/27	27,347	29,118
Comcast Corp.	3.300%	2/1/27	32,299	36,197
Comcast Corp.	3.300%	4/1/27	12,850	14,400
Comcast Corp.	3.150%	2/15/28	28,480	31,769
Comcast Corp.	3.550%	5/1/28	2,700	3,088
Comcast Corp.	4.150%	10/15/28	54,098	64,818
Comcast Corp.	2.650%	2/1/30	16,900	18,348
Comcast Corp.	3.400%	4/1/30	21,300	24,216
Comcast Corp.	4.250%	10/15/30	26,339	32,201
Comcast Corp.	1.950%	1/15/31	17,400	17,715
Comcast Corp.	4.250%	1/15/33	22,769	28,058
Comcast Corp.	7.050%	3/15/33	5,487	8,332
Comcast Corp.	4.200%	8/15/34	17,489	21,595
Comcast Corp.	5.650%	6/15/35	4,746	6,749
Comcast Corp.	4.400%	8/15/35	19,591	24,694
Comcast Corp.	6.500%	11/15/35	18,623	28,346
Comcast Corp.	3.200%	7/15/36	11,795	12,860
Comcast Corp.	6.450%	3/15/37	12,179	18,111
Comcast Corp.	6.950%	8/15/37	9,839	15,478
Comcast Corp.	3.900%	3/1/38	6,000	7,119
Comcast Corp.	6.400%	5/15/38	10,041	14,889
Comcast Corp.	4.600%	10/15/38	42,803	54,452
Comcast Corp.	6.550%	7/1/39	600	917
Comcast Corp.	3.250%	11/1/39	15,864	17,362
Comcast Corp.	6.400%	3/1/40	970	1,482
Comcast Corp.	3.750%	4/1/40	19,500	22,779
Comcast Corp.	4.650%	7/15/42	19,758	25,577
Comcast Corp.	4.500%	1/15/43	8,351	10,775
Comcast Corp.	4.600%	8/15/45	24,755	31,999
Comcast Corp.	3.400%	7/15/46	12,209	13,513
Comcast Corp.	4.000%	8/15/47	20,484	24,578
Comcast Corp.	3.969%	11/1/47	35,817	43,046
Comcast Corp.	4.000%	3/1/48	6,896	8,410
Comcast Corp.	4.700%	10/15/48	44,917	60,157
Comcast Corp.	3.999%	11/1/49	8,071	9,784
Comcast Corp.	3.450%	2/1/50	22,861	26,129
Comcast Corp.	2.800%	1/15/51	21,150	21,445
Comcast Corp.	4.049%	11/1/52	20,300	24,753
Comcast Corp.	4.950%	10/15/58	29,577	42,035
Crown Castle International Corp.	2.250%	9/1/21	8,230	8,397
Crown Castle International Corp.	4.875%	4/15/22	8,613	9,257

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Crown Castle International Corp.	5.250%	1/15/23	13,064	14,483
Crown Castle International Corp.	3.150%	7/15/23	7,420	7,891
Crown Castle International Corp.	3.200%	9/1/24	8,075	8,738
Crown Castle International Corp.	1.350%	7/15/25	4,500	4,505
Crown Castle International Corp.	4.450%	2/15/26	22,815	26,095
Crown Castle International Corp.	3.700%	6/15/26	17,275	19,238
Crown Castle International Corp.	4.000%	3/1/27	7,330	8,299
Crown Castle International Corp.	3.650%	9/1/27	22,653	25,276
Crown Castle International Corp.	3.800%	2/15/28	30,031	33,836
Crown Castle International Corp.	4.300%	2/15/29	826	957
Crown Castle International Corp.	3.300%	7/1/30	4,100	4,475
Crown Castle International Corp.	2.250%	1/15/31	10,000	10,016
Crown Castle International Corp.	4.750%	5/15/47	6,725	8,310
Crown Castle International Corp.	5.200%	2/15/49	7,749	10,261
Crown Castle International Corp.	4.000%	11/15/49	100	112
Crown Castle International Corp.	4.150%	7/1/50	6,600	7,469
Crown Castle International Corp.	3.250%	1/15/51	4,500	4,490
Deutsche Telekom International Finance BV	8.750%	6/15/30	42,408	66,084
Deutsche Telekom International Finance BV	9.250%	6/1/32	1,017	1,667
Discovery Communications LLC	2.950%	3/20/23	11,057	11,639
Discovery Communications LLC	3.800%	3/13/24	5,559	6,023
Discovery Communications LLC	3.900%	11/15/24	12,767	13,967
Discovery Communications LLC	3.450%	3/15/25	11,092	11,960
Discovery Communications LLC	3.950%	6/15/25	9,607	10,565
Discovery Communications LLC	4.900%	3/11/26	9,208	10,579
Discovery Communications LLC	3.950%	3/20/28	20,795	23,295
Discovery Communications LLC	4.125%	5/15/29	8,900	10,145
Discovery Communications LLC	3.625%	5/15/30	11,700	12,770
Discovery Communications LLC	5.000%	9/20/37	15,463	18,005
Discovery Communications LLC	6.350%	6/1/40	11,951	16,073
Discovery Communications LLC	4.950%	5/15/42	8,707	9,796
Discovery Communications LLC	4.875%	4/1/43	12,212	13,940
Discovery Communications LLC	5.200%	9/20/47	15,210	17,681
Discovery Communications LLC	5.300%	5/15/49	9,145	10,963
Discovery Communications LLC	4.650%	5/15/50	13,250	15,054
Electronic Arts Inc.	4.800%	3/1/26	5,040	6,015
Fox Corp.	3.666%	1/25/22	3,775	3,947
Fox Corp.	4.030%	1/25/24	14,897	16,469
Fox Corp.	3.050%	4/7/25	6,000	6,498
Fox Corp.	4.709%	1/25/29	27,256	32,720
Fox Corp.	3.500%	4/8/30	8,250	9,169
Fox Corp.	5.476%	1/25/39	12,800	17,101
Fox Corp.	5.576%	1/25/49	31,000	43,087
Grupo Televisa SAB	6.625%	3/18/25	4,064	4,774
Grupo Televisa SAB	4.625%	1/30/26	2,825	3,075
Grupo Televisa SAB	8.500%	3/11/32	460	670
Grupo Televisa SAB	6.625%	1/15/40	6,543	8,457
Grupo Televisa SAB	5.000%	5/13/45	20,316	22,419
Grupo Televisa SAB	6.125%	1/31/46	8,328	10,619
Grupo Televisa SAB	5.250%	5/24/49	4,950	5,722
Interpublic Group of Cos. Inc.	3.750%	10/1/21	4,968	5,152
Interpublic Group of Cos. Inc.	3.750%	2/15/23	9,525	10,091
Interpublic Group of Cos. Inc.	4.200%	4/15/24	8,255	9,012
Interpublic Group of Cos. Inc.	4.650%	10/1/28	6,120	7,106
Interpublic Group of Cos. Inc.	4.750%	3/30/30	8,500	9,972
Interpublic Group of Cos. Inc.	5.400%	10/1/48	5,735	6,372
Koninklijke KPN NV	8.375%	10/1/30	5,000	7,170
Moody's Corp.	2.750%	12/15/21	6,925	7,133
Moody's Corp.	4.500%	9/1/22	13,610	14,599
Moody's Corp.	4.875%	2/15/24	7,884	8,903
Moody's Corp.	3.750%	3/24/25	100	113
Moody's Corp.	3.250%	1/15/28	5,000	5,548
Moody's Corp.	4.250%	2/1/29	1,600	1,892
Moody's Corp.	5.250%	7/15/44	7,325	10,296

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Moody's Corp.	3.250%	5/20/50	4,150	4,488
NBCUniversal Media LLC	2.875%	1/15/23	17,669	18,730
NBCUniversal Media LLC	6.400%	4/30/40	10,415	15,992
NBCUniversal Media LLC	5.950%	4/1/41	6,030	8,856
NBCUniversal Media LLC	4.450%	1/15/43	12,690	15,982
Omnicom Group Inc.	2.450%	4/30/30	8,750	8,837
Omnicom Group Inc.	4.200%	6/1/30	4,600	5,345
Omnicom Group Inc. / Omnicom Capital Inc.	3.625%	5/1/22	14,118	14,895
Omnicom Group Inc. / Omnicom Capital Inc.	3.650%	11/1/24	10,696	11,758
Omnicom Group Inc. / Omnicom Capital Inc.	3.600%	4/15/26	16,126	18,015
Orange SA	4.125%	9/14/21	26,416	27,538
Orange SA	9.000%	3/1/31	24,435	39,689
Orange SA	5.375%	1/13/42	17,000	23,551
Orange SA	5.500%	2/6/44	4,781	6,899
RELX Capital Inc.	3.500%	3/16/23	11,717	12,475
RELX Capital Inc.	4.000%	3/18/29	5,050	5,839
RELX Capital Inc.	3.000%	5/22/30	8,000	8,614
Rogers Communications Inc.	3.000%	3/15/23	5,602	5,936
Rogers Communications Inc.	4.100%	10/1/23	6,060	6,708
Rogers Communications Inc.	3.625%	12/15/25	5,652	6,377
Rogers Communications Inc.	2.900%	11/15/26	13,155	14,380
Rogers Communications Inc.	7.500%	8/15/38	3,048	4,549
Rogers Communications Inc.	4.500%	3/15/43	9,288	11,318
Rogers Communications Inc.	5.450%	10/1/43	100	138
Rogers Communications Inc.	5.000%	3/15/44	5,300	6,826
Rogers Communications Inc.	4.300%	2/15/48	6,000	7,202
Rogers Communications Inc.	4.350%	5/1/49	26,786	32,766
Rogers Communications Inc.	3.700%	11/15/49	4,140	4,525
S&P Global Inc.	4.000%	6/15/25	9,572	10,970
S&P Global Inc.	4.400%	2/15/26	11,467	13,494
S&P Global Inc.	2.950%	1/22/27	1,700	1,874
S&P Global Inc.	2.500%	12/1/29	10,850	11,776
S&P Global Inc.	4.500%	5/15/48	7,735	10,177
S&P Global Inc.	3.250%	12/1/49	7,400	8,171
⁶ T-Mobile USA Inc.	3.500%	4/15/25	37,700	41,027
⁶ T-Mobile USA Inc.	1.500%	2/15/26	12,000	11,951
⁶ T-Mobile USA Inc.	3.750%	4/15/27	51,271	56,686
⁶ T-Mobile USA Inc.	2.050%	2/15/28	12,000	11,969
⁶ T-Mobile USA Inc.	3.875%	4/15/30	92,850	102,868
⁶ T-Mobile USA Inc.	2.550%	2/15/31	16,000	15,945
⁶ T-Mobile USA Inc.	4.375%	4/15/40	24,730	28,237
⁶ T-Mobile USA Inc.	4.500%	4/15/50	38,950	45,437
TCI Communications Inc.	7.875%	2/15/26	6,043	8,210
TCI Communications Inc.	7.125%	2/15/28	3,972	5,502
Telefonica Emisiones SAU	4.570%	4/27/23	8,757	9,555
Telefonica Emisiones SAU	4.103%	3/8/27	19,185	21,841
Telefonica Emisiones SAU	7.045%	6/20/36	23,153	33,430
Telefonica Emisiones SAU	4.665%	3/6/38	14,922	17,776
Telefonica Emisiones SAU	5.213%	3/8/47	31,461	39,484
Telefonica Emisiones SAU	4.895%	3/6/48	19,857	23,769
Telefonica Emisiones SAU	5.520%	3/1/49	15,159	19,829
Telefonica Europe BV	8.250%	9/15/30	7,027	10,721
TELUS Corp.	2.800%	2/16/27	9,635	10,106
TELUS Corp.	4.300%	6/15/49	13,240	15,632
Thomson Reuters Corp.	4.300%	11/23/23	9,483	10,439
Thomson Reuters Corp.	3.350%	5/15/26	6,100	6,620
Thomson Reuters Corp.	5.500%	8/15/35	8,250	10,388
Thomson Reuters Corp.	5.850%	4/15/40	3,795	4,769
Thomson Reuters Corp.	5.650%	11/23/43	4,525	6,076
Time Warner Cable LLC	4.000%	9/1/21	11,222	11,521
Time Warner Cable LLC	6.550%	5/1/37	15,106	19,857
Time Warner Cable LLC	7.300%	7/1/38	17,973	24,950
Time Warner Cable LLC	6.750%	6/15/39	18,267	24,257
Time Warner Cable LLC	5.875%	11/15/40	17,518	21,571

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Time Warner Cable LLC	5.500%	9/1/41	14,193	17,190
Time Warner Cable LLC	4.500%	9/15/42	23,045	24,707
Time Warner Entertainment Co. LP	8.375%	3/15/23	1,300	1,542
Time Warner Entertainment Co. LP	8.375%	7/15/33	7,943	11,932
TWDC Enterprises 18 Corp.	2.950%	6/15/27	750	832
Verizon Communications Inc.	3.450%	3/15/21	29,210	29,818
Verizon Communications Inc.	2.946%	3/15/22	6,850	7,138
Verizon Communications Inc.	2.450%	11/1/22	18,925	19,679
Verizon Communications Inc.	5.150%	9/15/23	44,974	51,218
Verizon Communications Inc.	4.150%	3/15/24	8,595	9,548
Verizon Communications Inc.	3.500%	11/1/24	22,030	24,249
Verizon Communications Inc.	3.376%	2/15/25	35,889	38,929
Verizon Communications Inc.	2.625%	8/15/26	33,530	36,296
Verizon Communications Inc.	4.125%	3/16/27	38,602	45,298
Verizon Communications Inc.	3.000%	3/22/27	9,445	10,425
Verizon Communications Inc.	4.329%	9/21/28	29,474	35,469
Verizon Communications Inc.	3.875%	2/8/29	1,200	1,417
Verizon Communications Inc.	4.016%	12/3/29	49,665	59,333
Verizon Communications Inc.	3.150%	3/22/30	22,140	24,799
Verizon Communications Inc.	4.500%	8/10/33	42,884	53,198
Verizon Communications Inc.	4.400%	11/1/34	34,679	42,702
Verizon Communications Inc.	4.272%	1/15/36	40,378	49,946
Verizon Communications Inc.	5.250%	3/16/37	39,772	53,506
Verizon Communications Inc.	4.812%	3/15/39	19,410	25,330
Verizon Communications Inc.	4.750%	11/1/41	21,140	27,595
Verizon Communications Inc.	3.850%	11/1/42	9,717	11,534
Verizon Communications Inc.	4.125%	8/15/46	19,807	24,327
Verizon Communications Inc.	4.862%	8/21/46	58,678	79,753
Verizon Communications Inc.	5.500%	3/16/47	10,000	14,713
Verizon Communications Inc.	4.522%	9/15/48	39,258	51,795
Verizon Communications Inc.	5.012%	4/15/49	29,214	40,146
Verizon Communications Inc.	4.000%	3/22/50	13,250	16,581
Verizon Communications Inc.	4.672%	3/15/55	38,000	50,887
ViacomCBS Inc.	3.375%	3/1/22	3,818	3,952
ViacomCBS Inc.	2.900%	6/1/23	4,475	4,712
ViacomCBS Inc.	4.250%	9/1/23	13,768	14,978
ViacomCBS Inc.	3.875%	4/1/24	5,530	5,950
ViacomCBS Inc.	3.700%	8/15/24	7,775	8,446
ViacomCBS Inc.	3.500%	1/15/25	3,353	3,635
ViacomCBS Inc.	4.750%	5/15/25	20,798	23,780
ViacomCBS Inc.	4.000%	1/15/26	8,574	9,606
ViacomCBS Inc.	2.900%	1/15/27	12,170	12,760
ViacomCBS Inc.	3.375%	2/15/28	9,758	10,362
ViacomCBS Inc.	3.700%	6/1/28	6,285	6,811
ViacomCBS Inc.	4.200%	6/1/29	611	688
ViacomCBS Inc.	7.875%	7/30/30	3,439	4,885
ViacomCBS Inc.	4.950%	1/15/31	22,661	26,526
ViacomCBS Inc.	4.200%	5/19/32	12,200	13,588
ViacomCBS Inc.	5.500%	5/15/33	3,065	3,673
ViacomCBS Inc.	6.875%	4/30/36	10,847	14,664
ViacomCBS Inc.	5.900%	10/15/40	3,538	4,203
ViacomCBS Inc.	4.850%	7/1/42	8,836	9,379
ViacomCBS Inc.	4.375%	3/15/43	21,003	21,913
ViacomCBS Inc.	5.850%	9/1/43	15,115	17,772
ViacomCBS Inc.	4.900%	8/15/44	13,451	14,615
ViacomCBS Inc.	4.600%	1/15/45	6,740	7,057
ViacomCBS Inc.	4.950%	5/19/50	17,000	18,964
Vodafone Group plc	3.750%	1/16/24	43,371	47,395
Vodafone Group plc	4.125%	5/30/25	18,939	21,415
Vodafone Group plc	4.375%	5/30/28	37,715	44,615
Vodafone Group plc	7.875%	2/15/30	2,878	4,146
Vodafone Group plc	6.250%	11/30/32	8,100	10,913
Vodafone Group plc	6.150%	2/27/37	4,118	5,725
Vodafone Group plc	5.000%	5/30/38	29,764	37,135

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Vodafone Group plc	4.375%	2/19/43	18,063	20,873
Vodafone Group plc	5.250%	5/30/48	37,257	48,488
Vodafone Group plc	4.875%	6/19/49	23,425	29,314
Vodafone Group plc	4.250%	9/17/50	29,450	34,992
Vodafone Group plc	5.125%	6/19/59	1,200	1,553
Walt Disney Co.	3.750%	6/1/21	2,000	2,062
Walt Disney Co.	2.750%	8/16/21	5,550	5,689
Walt Disney Co.	2.550%	2/15/22	4,081	4,208
Walt Disney Co.	2.450%	3/4/22	4,155	4,286
Walt Disney Co.	1.650%	9/1/22	6,400	6,549
Walt Disney Co.	3.000%	9/15/22	21,260	22,424
Walt Disney Co.	2.350%	12/1/22	6,086	6,353
Walt Disney Co.	1.750%	8/30/24	8,350	8,646
Walt Disney Co.	3.700%	9/15/24	8,065	8,957
Walt Disney Co.	3.350%	3/24/25	14,060	15,578
Walt Disney Co.	3.150%	9/17/25	17,438	19,254
Walt Disney Co.	3.700%	10/15/25	12,645	14,251
Walt Disney Co.	1.750%	1/13/26	18,000	18,540
Walt Disney Co.	3.000%	2/13/26	10,875	11,953
Walt Disney Co.	1.850%	7/30/26	31,356	32,372
Walt Disney Co.	3.375%	11/15/26	8,963	10,081
Walt Disney Co.	3.700%	3/23/27	1,100	1,258
Walt Disney Co.	2.200%	1/13/28	13,800	14,404
Walt Disney Co.	2.000%	9/1/29	23,375	23,842
Walt Disney Co.	3.800%	3/22/30	10,070	11,724
Walt Disney Co.	2.650%	1/13/31	38,500	40,849
Walt Disney Co.	7.000%	3/1/32	5,745	8,559
Walt Disney Co.	6.550%	3/15/33	13,290	19,619
Walt Disney Co.	6.200%	12/15/34	16,651	24,375
Walt Disney Co.	6.400%	12/15/35	17,957	26,751
Walt Disney Co.	6.150%	3/1/37	18,513	26,599
Walt Disney Co.	6.650%	11/15/37	4,300	6,436
Walt Disney Co.	4.625%	3/23/40	5,365	6,677
Walt Disney Co.	3.500%	5/13/40	22,000	24,018
Walt Disney Co.	6.150%	2/15/41	194	288
Walt Disney Co.	4.375%	8/16/41	10,750	13,207
Walt Disney Co.	4.125%	12/1/41	12,524	14,780
Walt Disney Co.	3.700%	12/1/42	10,352	11,502
Walt Disney Co.	5.400%	10/1/43	10,980	15,213
Walt Disney Co.	4.750%	9/15/44	14,869	18,813
Walt Disney Co.	4.950%	10/15/45	1,250	1,631
Walt Disney Co.	3.000%	7/30/46	2,535	2,645
Walt Disney Co.	4.750%	11/15/46	2,998	3,845
Walt Disney Co.	2.750%	9/1/49	17,335	16,830
Walt Disney Co.	4.700%	3/23/50	20,210	26,218
Walt Disney Co.	3.600%	1/13/51	33,900	37,798
Walt Disney Co.	3.800%	5/13/60	18,000	20,884
Weibo Corp.	3.500%	7/5/24	8,900	9,183
WPP Finance 2010	3.625%	9/7/22	9,506	9,884
WPP Finance 2010	3.750%	9/19/24	6,315	6,800
Consumer Cyclical (2.1%)				
Advance Auto Parts Inc.	4.500%	1/15/22	2,730	2,845
Advance Auto Parts Inc.	4.500%	12/1/23	5,876	6,372
6 Advance Auto Parts Inc.	3.900%	4/15/30	11,423	12,226
Alibaba Group Holding Ltd.	3.125%	11/28/21	15,040	15,396
Alibaba Group Holding Ltd.	2.800%	6/6/23	3,000	3,138
Alibaba Group Holding Ltd.	3.600%	11/28/24	25,319	27,549
Alibaba Group Holding Ltd.	3.400%	12/6/27	31,790	35,107
Alibaba Group Holding Ltd.	4.500%	11/28/34	7,965	9,737
Alibaba Group Holding Ltd.	4.000%	12/6/37	20,140	23,062
Alibaba Group Holding Ltd.	4.200%	12/6/47	17,275	21,031
Alibaba Group Holding Ltd.	4.400%	12/6/57	12,427	15,875
Amazon.com Inc.	3.300%	12/5/21	24,464	25,410

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Amazon.com Inc.	2.500%	11/29/22	7,643	8,004
Amazon.com Inc.	2.400%	2/22/23	15,720	16,516
Amazon.com Inc.	0.400%	6/3/23	9,625	9,619
Amazon.com Inc.	2.800%	8/22/24	23,282	25,263
Amazon.com Inc.	3.800%	12/5/24	6,741	7,653
Amazon.com Inc.	0.800%	6/3/25	10,000	10,077
Amazon.com Inc.	5.200%	12/3/25	17,887	21,843
Amazon.com Inc.	1.200%	6/3/27	16,000	16,132
Amazon.com Inc.	3.150%	8/22/27	23,105	26,315
Amazon.com Inc.	1.500%	6/3/30	25,000	25,337
Amazon.com Inc.	4.800%	12/5/34	20,979	28,545
Amazon.com Inc.	3.875%	8/22/37	34,355	42,417
Amazon.com Inc.	4.950%	12/5/44	19,536	27,736
Amazon.com Inc.	4.050%	8/22/47	40,792	53,049
Amazon.com Inc.	2.500%	6/3/50	31,000	31,398
Amazon.com Inc.	4.250%	8/22/57	28,370	37,899
Amazon.com Inc.	2.700%	6/3/60	24,000	24,430
American Honda Finance Corp.	3.150%	1/8/21	9,675	9,796
American Honda Finance Corp.	1.650%	7/12/21	11,105	11,229
American Honda Finance Corp.	1.700%	9/9/21	16,000	16,216
American Honda Finance Corp.	3.375%	12/10/21	3,550	3,686
American Honda Finance Corp.	2.200%	6/27/22	8,935	9,179
American Honda Finance Corp.	2.600%	11/16/22	6,100	6,356
American Honda Finance Corp.	2.050%	1/10/23	2,270	2,339
American Honda Finance Corp.	1.950%	5/10/23	11,880	12,275
American Honda Finance Corp.	3.450%	7/14/23	5,150	5,537
American Honda Finance Corp.	3.625%	10/10/23	1,504	1,634
American Honda Finance Corp.	3.550%	1/12/24	500	543
American Honda Finance Corp.	2.900%	2/16/24	12,825	13,653
American Honda Finance Corp.	2.400%	6/27/24	8,426	8,840
American Honda Finance Corp.	2.150%	9/10/24	13,295	13,845
American Honda Finance Corp.	2.300%	9/9/26	6,450	6,855
American Honda Finance Corp.	2.350%	1/8/27	6,950	7,361
American Honda Finance Corp.	3.500%	2/15/28	6,325	7,121
Aptiv Corp.	4.150%	3/15/24	7,520	7,971
Aptiv plc	4.250%	1/15/26	9,325	10,289
Aptiv plc	4.350%	3/15/29	1,950	2,086
Aptiv plc	4.400%	10/1/46	4,220	4,086
Aptiv plc	5.400%	3/15/49	4,200	4,424
Automatic Data Processing Inc.	3.375%	9/15/25	16,530	18,554
AutoNation Inc.	3.500%	11/15/24	5,163	5,322
AutoNation Inc.	4.500%	10/1/25	10,875	11,692
AutoNation Inc.	3.800%	11/15/27	6,865	7,119
AutoZone Inc.	3.700%	4/15/22	7,611	7,953
AutoZone Inc.	2.875%	1/15/23	6,086	6,308
AutoZone Inc.	3.125%	7/15/23	660	701
AutoZone Inc.	3.125%	4/18/24	5,000	5,375
AutoZone Inc.	3.250%	4/15/25	13,685	15,015
AutoZone Inc.	3.125%	4/21/26	9,680	10,655
AutoZone Inc.	3.750%	6/1/27	11,425	12,828
AutoZone Inc.	3.750%	4/18/29	9,175	10,441
AutoZone Inc.	4.000%	4/15/30	15,420	17,837
Best Buy Co. Inc.	5.500%	3/15/21	2,480	2,534
Best Buy Co. Inc.	4.450%	10/1/28	10,200	11,820
Block Financial LLC	5.500%	11/1/22	2,865	3,049
Block Financial LLC	5.250%	10/1/25	12,310	13,507
Booking Holdings Inc.	2.750%	3/15/23	6,427	6,721
Booking Holdings Inc.	3.650%	3/15/25	10,225	11,201
Booking Holdings Inc.	3.600%	6/1/26	27,585	30,264
Booking Holdings Inc.	4.500%	4/13/27	5,203	5,972
Booking Holdings Inc.	3.550%	3/15/28	8,110	8,858
Booking Holdings Inc.	4.625%	4/13/30	11,805	13,819
BorgWarner Inc.	3.375%	3/15/25	2,348	2,487
BorgWarner Inc.	2.650%	7/1/27	11,000	11,276

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
BorgWarner Inc.	4.375%	3/15/45	7,565	7,975
Choice Hotels International Inc.	5.750%	7/1/22	1,750	1,833
Costco Wholesale Corp.	2.300%	5/18/22	14,126	14,609
Costco Wholesale Corp.	2.750%	5/18/24	16,436	17,837
Costco Wholesale Corp.	3.000%	5/18/27	12,463	14,026
Costco Wholesale Corp.	1.375%	6/20/27	15,670	16,026
Costco Wholesale Corp.	1.600%	4/20/30	31,354	31,653
Costco Wholesale Corp.	1.750%	4/20/32	13,600	13,770
Cummins Inc.	3.650%	10/1/23	2,200	2,401
Cummins Inc.	7.125%	3/1/28	1,750	2,390
Cummins Inc.	4.875%	10/1/43	8,520	11,129
Daimler Finance North America LLC	8.500%	1/18/31	6,712	10,150
Darden Restaurants Inc.	3.850%	5/1/27	5,550	5,698
Darden Restaurants Inc.	4.550%	2/15/48	5,270	5,003
Dollar General Corp.	3.250%	4/15/23	14,870	15,870
Dollar General Corp.	4.150%	11/1/25	9,158	10,590
Dollar General Corp.	3.875%	4/15/27	8,442	9,702
Dollar General Corp.	4.125%	5/1/28	8,074	9,460
Dollar General Corp.	3.500%	4/3/30	4,000	4,485
Dollar General Corp.	4.125%	4/3/50	13,481	16,119
Dollar Tree Inc.	3.700%	5/15/23	6,575	7,047
Dollar Tree Inc.	4.000%	5/15/25	17,971	20,235
Dollar Tree Inc.	4.200%	5/15/28	13,325	15,492
DR Horton Inc.	2.550%	12/1/20	2,730	2,749
DR Horton Inc.	4.375%	9/15/22	6,442	6,817
DR Horton Inc.	4.750%	2/15/23	4,193	4,531
DR Horton Inc.	5.750%	8/15/23	6,845	7,685
DR Horton Inc.	2.500%	10/15/24	9,500	9,921
DR Horton Inc.	2.600%	10/15/25	2,500	2,630
eBay Inc.	3.800%	3/9/22	6,132	6,438
eBay Inc.	2.600%	7/15/22	9,105	9,403
eBay Inc.	2.750%	1/30/23	8,815	9,207
eBay Inc.	3.450%	8/1/24	8,596	9,376
eBay Inc.	1.900%	3/11/25	11,000	11,369
eBay Inc.	3.600%	6/5/27	8,475	9,562
eBay Inc.	2.700%	3/11/30	16,600	17,462
eBay Inc.	4.000%	7/15/42	8,930	9,712
Expedia Group Inc.	4.500%	8/15/24	7,255	7,527
Expedia Group Inc.	5.000%	2/15/26	9,123	9,397
Expedia Group Inc.	3.800%	2/15/28	11,435	11,006
Expedia Group Inc.	3.250%	2/15/30	10,175	9,488
Ford Foundation	2.415%	6/1/50	2,300	2,339
Ford Foundation	2.815%	6/1/70	3,375	3,498
General Motors Co.	4.875%	10/2/23	18,878	20,156
General Motors Co.	5.400%	10/2/23	1,000	1,082
General Motors Co.	4.000%	4/1/25	5,631	5,834
General Motors Co.	6.125%	10/1/25	2,000	2,242
General Motors Co.	4.200%	10/1/27	2,788	2,844
General Motors Co.	5.000%	10/1/28	7,233	7,702
General Motors Co.	5.000%	4/1/35	19,163	19,238
General Motors Co.	6.600%	4/1/36	14,142	15,278
General Motors Co.	5.150%	4/1/38	10,700	10,352
General Motors Co.	6.250%	10/2/43	19,587	20,811
General Motors Co.	5.200%	4/1/45	11,787	11,398
General Motors Co.	6.750%	4/1/46	15,793	17,230
General Motors Co.	5.400%	4/1/48	14,596	14,419
General Motors Co.	5.950%	4/1/49	8,929	9,348
General Motors Financial Co. Inc.	4.200%	3/1/21	15,688	15,885
General Motors Financial Co. Inc.	3.550%	4/9/21	7,760	7,856
General Motors Financial Co. Inc.	3.200%	7/6/21	11,731	11,861
General Motors Financial Co. Inc.	4.375%	9/25/21	7,250	7,449
General Motors Financial Co. Inc.	4.200%	11/6/21	4,850	4,964
General Motors Financial Co. Inc.	3.450%	1/14/22	9,939	10,110
General Motors Financial Co. Inc.	3.450%	4/10/22	18,585	18,935

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General Motors Financial Co. Inc.	3.150%	6/30/22	9,921	10,064
General Motors Financial Co. Inc.	3.550%	7/8/22	6,350	6,498
General Motors Financial Co. Inc.	3.250%	1/5/23	3,495	3,565
General Motors Financial Co. Inc.	5.200%	3/20/23	11,500	12,289
General Motors Financial Co. Inc.	3.700%	5/9/23	14,310	14,715
General Motors Financial Co. Inc.	4.250%	5/15/23	13,292	13,865
General Motors Financial Co. Inc.	4.150%	6/19/23	10,875	11,344
General Motors Financial Co. Inc.	5.100%	1/17/24	16,650	17,812
General Motors Financial Co. Inc.	3.950%	4/13/24	15,411	15,863
General Motors Financial Co. Inc.	3.500%	11/7/24	19,452	19,742
General Motors Financial Co. Inc.	4.000%	1/15/25	27,372	28,451
General Motors Financial Co. Inc.	2.900%	2/26/25	30,367	30,196
General Motors Financial Co. Inc.	4.350%	4/9/25	12,715	13,396
General Motors Financial Co. Inc.	2.750%	6/20/25	7,300	7,178
General Motors Financial Co. Inc.	4.300%	7/13/25	11,772	12,346
General Motors Financial Co. Inc.	5.250%	3/1/26	10,525	11,443
General Motors Financial Co. Inc.	4.000%	10/6/26	13,821	14,271
General Motors Financial Co. Inc.	4.350%	1/17/27	21,510	22,216
General Motors Financial Co. Inc.	3.850%	1/5/28	7,550	7,515
General Motors Financial Co. Inc.	5.650%	1/17/29	9,575	10,663
General Motors Financial Co. Inc.	3.600%	6/21/30	8,400	8,151
GLP Capital LP / GLP Financing II Inc.	5.375%	11/1/23	5,800	6,177
GLP Capital LP / GLP Financing II Inc.	3.350%	9/1/24	4,959	4,964
GLP Capital LP / GLP Financing II Inc.	5.250%	6/1/25	10,496	11,426
GLP Capital LP / GLP Financing II Inc.	5.375%	4/15/26	12,220	13,373
GLP Capital LP / GLP Financing II Inc.	5.750%	6/1/28	1,050	1,149
GLP Capital LP / GLP Financing II Inc.	5.300%	1/15/29	4,975	5,373
GLP Capital LP / GLP Financing II Inc.	4.000%	1/15/30	7,300	7,215
Harley-Davidson Inc.	3.500%	7/28/25	8,306	8,561
Harley-Davidson Inc.	4.625%	7/28/45	11,790	12,334
Harman International Industries Inc.	4.150%	5/15/25	5,436	5,919
Home Depot Inc.	4.400%	4/1/21	35,273	35,986
Home Depot Inc.	3.250%	3/1/22	5,865	6,151
Home Depot Inc.	2.625%	6/1/22	6,600	6,889
Home Depot Inc.	2.700%	4/1/23	5,730	6,051
Home Depot Inc.	3.750%	2/15/24	16,323	18,079
Home Depot Inc.	3.350%	9/15/25	8,567	9,644
Home Depot Inc.	3.000%	4/1/26	15,375	17,198
Home Depot Inc.	2.125%	9/15/26	10,405	11,181
Home Depot Inc.	2.500%	4/15/27	11,006	12,051
Home Depot Inc.	2.800%	9/14/27	14,900	16,629
Home Depot Inc.	3.900%	12/6/28	8,033	9,621
Home Depot Inc.	2.950%	6/15/29	20,900	23,456
Home Depot Inc.	2.700%	4/15/30	21,460	23,570
Home Depot Inc.	5.875%	12/16/36	33,328	49,207
Home Depot Inc.	3.300%	4/15/40	17,015	19,247
Home Depot Inc.	5.400%	9/15/40	6,270	8,922
Home Depot Inc.	5.950%	4/1/41	10,408	15,656
Home Depot Inc.	4.200%	4/1/43	22,500	27,733
Home Depot Inc.	4.875%	2/15/44	12,474	16,893
Home Depot Inc.	4.400%	3/15/45	11,568	14,671
Home Depot Inc.	4.250%	4/1/46	15,259	19,148
Home Depot Inc.	3.900%	6/15/47	12,000	14,514
Home Depot Inc.	4.500%	12/6/48	11,830	15,687
Home Depot Inc.	3.125%	12/15/49	22,450	24,547
Home Depot Inc.	3.350%	4/15/50	14,200	16,285
Home Depot Inc.	3.500%	9/15/56	17,256	19,970
Hyatt Hotels Corp.	3.375%	7/15/23	3,601	3,619
Hyatt Hotels Corp.	4.850%	3/15/26	1,700	1,760
Hyatt Hotels Corp.	4.375%	9/15/28	7,405	7,513
IHC Health Services Inc.	4.131%	5/15/48	4,750	6,157
IHS Markit Ltd.	3.625%	5/1/24	5,170	5,545
IHS Markit Ltd.	4.750%	8/1/28	9,835	11,556
IHS Markit Ltd.	4.250%	5/1/29	7,395	8,458

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
JD.com Inc.	3.125%	4/29/21	5,000	5,056
JD.com Inc.	3.875%	4/29/26	5,420	5,953
JD.com Inc.	3.375%	1/14/30	9,400	10,028
JD.com Inc.	4.125%	1/14/50	3,400	3,679
Kohl's Corp.	3.250%	2/1/23	1,108	1,069
Kohl's Corp.	4.750%	12/15/23	584	567
Kohl's Corp.	4.250%	7/17/25	7,840	7,644
Kohl's Corp.	5.550%	7/17/45	5,966	5,243
Las Vegas Sands Corp.	3.200%	8/8/24	21,661	21,471
Las Vegas Sands Corp.	2.900%	6/25/25	8,000	7,760
Las Vegas Sands Corp.	3.500%	8/18/26	5,400	5,380
Las Vegas Sands Corp.	3.900%	8/8/29	5,325	5,258
Lear Corp.	3.800%	9/15/27	3,165	3,226
Lear Corp.	4.250%	5/15/29	7,950	8,174
Lear Corp.	3.500%	5/30/30	5,405	5,339
Lear Corp.	5.250%	5/15/49	7,780	8,028
Lowe's Cos. Inc.	3.800%	11/15/21	2,400	2,492
Lowe's Cos. Inc.	3.120%	4/15/22	8,893	9,256
Lowe's Cos. Inc.	3.875%	9/15/23	14,594	16,010
Lowe's Cos. Inc.	3.125%	9/15/24	13,458	14,649
Lowe's Cos. Inc.	4.000%	4/15/25	2,500	2,845
Lowe's Cos. Inc.	3.375%	9/15/25	15,075	16,850
Lowe's Cos. Inc.	2.500%	4/15/26	18,062	19,532
Lowe's Cos. Inc.	3.100%	5/3/27	18,303	20,324
Lowe's Cos. Inc.	6.500%	3/15/29	1,214	1,628
Lowe's Cos. Inc.	3.650%	4/5/29	21,140	24,146
Lowe's Cos. Inc.	4.500%	4/15/30	12,805	15,529
Lowe's Cos. Inc.	5.000%	4/15/40	6,228	8,060
Lowe's Cos. Inc.	4.650%	4/15/42	10,574	13,265
Lowe's Cos. Inc.	4.250%	9/15/44	3,855	4,537
Lowe's Cos. Inc.	4.375%	9/15/45	10,995	13,073
Lowe's Cos. Inc.	3.700%	4/15/46	16,236	18,103
Lowe's Cos. Inc.	4.050%	5/3/47	19,600	22,946
Lowe's Cos. Inc.	4.550%	4/5/49	14,350	18,024
Lowe's Cos. Inc.	5.125%	4/15/50	7,700	10,628
Magna International Inc.	3.625%	6/15/24	13,927	15,178
Magna International Inc.	4.150%	10/1/25	3,181	3,536
Magna International Inc.	2.450%	6/15/30	4,750	4,836
Marriott International Inc.	3.125%	10/15/21	7,202	7,211
Marriott International Inc.	3.250%	9/15/22	4,850	4,854
Marriott International Inc.	2.125%	10/3/22	5,805	5,700
Marriott International Inc.	3.750%	3/15/25	6,965	6,955
Marriott International Inc.	3.750%	10/1/25	5,110	5,092
Marriott International Inc.	3.125%	6/15/26	10,939	10,639
Marriott International Inc.	4.000%	4/15/28	9,292	9,207
Marriott International Inc.	4.650%	12/1/28	1,500	1,542
Marriott International Inc.	4.625%	6/15/30	5,000	5,195
Mastercard Inc.	2.000%	11/21/21	8,250	8,415
Mastercard Inc.	3.375%	4/1/24	17,037	18,860
Mastercard Inc.	2.000%	3/3/25	12,142	12,858
Mastercard Inc.	2.950%	11/21/26	16,490	18,463
Mastercard Inc.	3.300%	3/26/27	13,850	15,664
Mastercard Inc.	3.500%	2/26/28	5,545	6,365
Mastercard Inc.	2.950%	6/1/29	15,000	16,818
Mastercard Inc.	3.350%	3/26/30	13,065	15,060
Mastercard Inc.	3.800%	11/21/46	6,113	7,403
Mastercard Inc.	3.950%	2/26/48	7,473	9,307
Mastercard Inc.	3.650%	6/1/49	15,875	19,130
Mastercard Inc.	3.850%	3/26/50	18,160	22,636
McDonald's Corp.	2.625%	1/15/22	26,562	27,423
McDonald's Corp.	3.350%	4/1/23	15,240	16,332
McDonald's Corp.	3.250%	6/10/24	2,735	2,995
McDonald's Corp.	3.375%	5/26/25	11,330	12,568
McDonald's Corp.	3.300%	7/1/25	5,400	5,989

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
McDonald's Corp.	1.450%	9/1/25	100	102
McDonald's Corp.	3.700%	1/30/26	18,474	20,983
McDonald's Corp.	3.500%	3/1/27	12,459	14,102
McDonald's Corp.	3.500%	7/1/27	7,000	7,934
McDonald's Corp.	3.800%	4/1/28	23,800	27,675
McDonald's Corp.	2.625%	9/1/29	12,814	13,700
McDonald's Corp.	2.125%	3/1/30	6,904	7,085
McDonald's Corp.	3.600%	7/1/30	24,350	27,985
McDonald's Corp.	4.700%	12/9/35	12,600	15,997
McDonald's Corp.	6.300%	10/15/37	4,413	6,399
McDonald's Corp.	6.300%	3/1/38	11,981	17,504
McDonald's Corp.	5.700%	2/1/39	11,702	16,274
McDonald's Corp.	3.700%	2/15/42	7,379	8,178
McDonald's Corp.	3.625%	5/1/43	7,081	7,754
McDonald's Corp.	4.600%	5/26/45	8,546	10,490
McDonald's Corp.	4.875%	12/9/45	22,655	29,285
McDonald's Corp.	4.450%	3/1/47	12,717	15,561
McDonald's Corp.	4.450%	9/1/48	8,570	10,572
McDonald's Corp.	3.625%	9/1/49	20,405	22,549
McDonald's Corp.	4.200%	4/1/50	13,300	16,087
NIKE Inc.	2.250%	5/1/23	6,330	6,662
NIKE Inc.	2.400%	3/27/25	4,850	5,222
NIKE Inc.	2.375%	11/1/26	18,230	19,859
NIKE Inc.	2.750%	3/27/27	11,950	13,116
NIKE Inc.	2.850%	3/27/30	9,775	10,848
NIKE Inc.	3.250%	3/27/40	9,150	10,226
NIKE Inc.	3.625%	5/1/43	8,463	9,869
NIKE Inc.	3.875%	11/1/45	14,504	17,480
NIKE Inc.	3.375%	11/1/46	14,195	15,871
NIKE Inc.	3.375%	3/27/50	20,700	23,946
Nordstrom Inc.	4.000%	10/15/21	9,879	9,886
Nordstrom Inc.	4.000%	3/15/27	6,715	5,573
Nordstrom Inc.	6.950%	3/15/28	1,890	1,831
Nordstrom Inc.	4.375%	4/1/30	5,700	4,503
Nordstrom Inc.	5.000%	1/15/44	5,147	3,796
NVR Inc.	3.950%	9/15/22	8,836	9,421
NVR Inc.	3.000%	5/15/30	3,000	3,133
O'Reilly Automotive Inc.	4.625%	9/15/21	2,068	2,146
O'Reilly Automotive Inc.	3.800%	9/1/22	3,941	4,119
O'Reilly Automotive Inc.	3.850%	6/15/23	7,425	7,794
O'Reilly Automotive Inc.	3.550%	3/15/26	3,948	4,491
O'Reilly Automotive Inc.	3.600%	9/1/27	20,994	23,620
O'Reilly Automotive Inc.	4.350%	6/1/28	3,151	3,688
O'Reilly Automotive Inc.	4.200%	4/1/30	5,000	5,858
PACCAR Financial Corp.	2.050%	11/13/20	5,420	5,453
PACCAR Financial Corp.	2.250%	2/25/21	3,000	3,037
PACCAR Financial Corp.	3.150%	8/9/21	1,745	1,793
PACCAR Financial Corp.	2.850%	3/1/22	3,140	3,250
PACCAR Financial Corp.	2.650%	5/10/22	6,050	6,269
PACCAR Financial Corp.	2.300%	8/10/22	4,825	4,987
PACCAR Financial Corp.	2.000%	9/26/22	1,735	1,789
PACCAR Financial Corp.	2.650%	4/6/23	5,000	5,273
PACCAR Financial Corp.	3.400%	8/9/23	6,345	6,875
PACCAR Financial Corp.	2.150%	8/15/24	4,680	4,920
PACCAR Financial Corp.	1.800%	2/6/25	3,330	3,464
Ralph Lauren Corp.	1.700%	6/15/22	3,000	3,049
Ralph Lauren Corp.	3.750%	9/15/25	4,850	5,388
Ralph Lauren Corp.	2.950%	6/15/30	7,000	7,157
Ross Stores Inc.	4.600%	4/15/25	10,000	11,472
Ross Stores Inc.	4.700%	4/15/27	9,250	10,755
Ross Stores Inc.	4.800%	4/15/30	7,350	8,805
Ross Stores Inc.	5.450%	4/15/50	9,125	11,758
Sands China Ltd.	4.600%	8/8/23	21,495	22,570
Sands China Ltd.	5.125%	8/8/25	21,175	22,975

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sands China Ltd.	5.400%	8/8/28	22,375	24,864
⁶ Sands China Ltd.	4.375%	6/18/30	4,750	4,940
Starbucks Corp.	1.300%	5/7/22	3,150	3,191
Starbucks Corp.	2.700%	6/15/22	4,450	4,622
Starbucks Corp.	3.100%	3/1/23	15,810	16,826
Starbucks Corp.	3.850%	10/1/23	8,836	9,658
Starbucks Corp.	3.800%	8/15/25	26,275	29,613
Starbucks Corp.	2.450%	6/15/26	15,586	16,669
Starbucks Corp.	3.500%	3/1/28	7,185	8,095
Starbucks Corp.	4.000%	11/15/28	7,725	9,037
Starbucks Corp.	3.550%	8/15/29	950	1,083
Starbucks Corp.	2.250%	3/12/30	7,000	7,245
Starbucks Corp.	2.550%	11/15/30	16,000	16,795
Starbucks Corp.	4.300%	6/15/45	4,131	4,743
Starbucks Corp.	3.750%	12/1/47	9,025	9,704
Starbucks Corp.	4.500%	11/15/48	11,597	13,979
Starbucks Corp.	4.450%	8/15/49	7,411	8,955
Starbucks Corp.	3.350%	3/12/50	5,200	5,359
Starbucks Corp.	3.500%	11/15/50	15,250	16,063
Tapestry Inc.	3.000%	7/15/22	3,814	3,751
Tapestry Inc.	4.250%	4/1/25	5,816	5,637
Tapestry Inc.	4.125%	7/15/27	10,040	9,430
Target Corp.	2.900%	1/15/22	13,717	14,267
Target Corp.	3.500%	7/1/24	15,575	17,399
Target Corp.	2.250%	4/15/25	6,850	7,333
Target Corp.	2.500%	4/15/26	10,668	11,714
Target Corp.	3.375%	4/15/29	12,325	14,201
Target Corp.	2.350%	2/15/30	2,500	2,671
Target Corp.	2.650%	9/15/30	17,000	18,665
Target Corp.	6.350%	11/1/32	5,291	7,683
Target Corp.	6.500%	10/15/37	5,687	8,839
Target Corp.	7.000%	1/15/38	6,920	11,168
Target Corp.	4.000%	7/1/42	20,364	25,594
Target Corp.	3.625%	4/15/46	18,175	22,179
Target Corp.	3.900%	11/15/47	5,300	6,731
TJX Cos. Inc.	2.500%	5/15/23	10,193	10,679
TJX Cos. Inc.	3.500%	4/15/25	18,175	20,223
TJX Cos. Inc.	2.250%	9/15/26	19,860	21,188
TJX Cos. Inc.	3.750%	4/15/27	15,100	17,270
TJX Cos. Inc.	3.875%	4/15/30	11,500	13,504
TJX Cos. Inc.	4.500%	4/15/50	14,740	18,885
Toyota Motor Corp.	3.183%	7/20/21	11,105	11,404
Toyota Motor Corp.	2.157%	7/2/22	8,525	8,783
Toyota Motor Corp.	3.419%	7/20/23	14,125	15,248
Toyota Motor Corp.	2.358%	7/2/24	8,250	8,693
Toyota Motor Corp.	3.669%	7/20/28	3,164	3,669
Toyota Motor Corp.	2.760%	7/2/29	7,275	7,991
Toyota Motor Credit Corp.	2.950%	4/13/21	18,130	18,445
Toyota Motor Credit Corp.	2.750%	5/17/21	4,651	4,739
Toyota Motor Credit Corp.	3.400%	9/15/21	16,429	16,968
Toyota Motor Credit Corp.	1.800%	10/7/21	3,400	3,451
Toyota Motor Credit Corp.	2.600%	1/11/22	13,150	13,527
Toyota Motor Credit Corp.	3.300%	1/12/22	17,136	17,823
Toyota Motor Credit Corp.	2.650%	4/12/22	29,200	30,240
Toyota Motor Credit Corp.	1.150%	5/26/22	14,500	14,656
Toyota Motor Credit Corp.	2.800%	7/13/22	4,233	4,416
Toyota Motor Credit Corp.	2.150%	9/8/22	16,635	17,171
Toyota Motor Credit Corp.	2.625%	1/10/23	9,305	9,736
Toyota Motor Credit Corp.	2.700%	1/11/23	8,290	8,679
Toyota Motor Credit Corp.	1.350%	8/25/23	10,000	10,168
Toyota Motor Credit Corp.	3.450%	9/20/23	1,000	1,084
Toyota Motor Credit Corp.	2.250%	10/18/23	5,803	6,071
Toyota Motor Credit Corp.	2.900%	4/17/24	11,200	12,084
Toyota Motor Credit Corp.	1.800%	2/13/25	14,650	15,132

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Toyota Motor Credit Corp.	3.400%	4/14/25	12,715	14,183
Toyota Motor Credit Corp.	3.200%	1/11/27	9,105	10,109
Toyota Motor Credit Corp.	3.050%	1/11/28	12,351	13,687
Toyota Motor Credit Corp.	3.650%	1/8/29	5,726	6,667
Toyota Motor Credit Corp.	2.150%	2/13/30	10,000	10,522
Toyota Motor Credit Corp.	3.375%	4/1/30	6,500	7,474
VF Corp.	2.050%	4/23/22	4,000	4,106
VF Corp.	2.400%	4/23/25	6,000	6,319
VF Corp.	2.950%	4/23/30	6,000	6,406
Visa Inc.	2.150%	9/15/22	6,009	6,226
Visa Inc.	2.800%	12/14/22	32,442	34,232
Visa Inc.	3.150%	12/14/25	67,667	75,424
Visa Inc.	1.900%	4/15/27	7,480	7,816
Visa Inc.	2.750%	9/15/27	17,868	19,599
Visa Inc.	2.050%	4/15/30	17,809	18,654
Visa Inc.	4.150%	12/14/35	20,917	26,715
Visa Inc.	2.700%	4/15/40	12,130	13,000
Visa Inc.	4.300%	12/14/45	42,715	56,348
Visa Inc.	3.650%	9/15/47	8,856	10,833
Wal-Mart Stores Inc.	4.750%	10/2/43	11,932	16,519
Walgreen Co.	3.100%	9/15/22	13,512	14,159
Walgreen Co.	4.400%	9/15/42	3,549	3,712
Walgreens Boots Alliance Inc.	3.300%	11/18/21	13,035	13,442
Walgreens Boots Alliance Inc.	3.800%	11/18/24	20,266	22,341
Walgreens Boots Alliance Inc.	3.450%	6/1/26	22,655	24,503
Walgreens Boots Alliance Inc.	3.200%	4/15/30	2,350	2,436
Walgreens Boots Alliance Inc.	4.500%	11/18/34	4,035	4,506
Walgreens Boots Alliance Inc.	4.800%	11/18/44	21,649	23,472
Walgreens Boots Alliance Inc.	4.650%	6/1/46	10,936	11,702
Walgreens Boots Alliance Inc.	4.100%	4/15/50	8,900	8,964
Walmart Inc.	2.350%	12/15/22	27,812	29,118
Walmart Inc.	2.550%	4/11/23	20,260	21,329
Walmart Inc.	3.400%	6/26/23	13,400	14,560
Walmart Inc.	3.300%	4/22/24	22,373	24,563
Walmart Inc.	2.850%	7/8/24	9,235	10,018
Walmart Inc.	2.650%	12/15/24	19,155	20,742
Walmart Inc.	3.550%	6/26/25	36,287	41,135
Walmart Inc.	3.050%	7/8/26	22,200	25,030
Walmart Inc.	5.875%	4/5/27	13,915	18,285
Walmart Inc.	3.700%	6/26/28	23,105	27,294
Walmart Inc.	3.250%	7/8/29	14,500	16,838
Walmart Inc.	2.375%	9/24/29	11,850	12,864
Walmart Inc.	7.550%	2/15/30	6,905	10,536
Walmart Inc.	5.250%	9/1/35	21,877	31,812
Walmart Inc.	6.500%	8/15/37	447	715
Walmart Inc.	6.200%	4/15/38	13,394	20,789
Walmart Inc.	3.950%	6/28/38	10,573	13,438
Walmart Inc.	5.625%	4/1/40	8,670	12,938
Walmart Inc.	4.875%	7/8/40	6,215	8,598
Walmart Inc.	5.000%	10/25/40	3,615	5,122
Walmart Inc.	5.625%	4/15/41	4,000	5,975
Walmart Inc.	4.000%	4/11/43	14,347	18,161
Walmart Inc.	4.300%	4/22/44	8,558	11,420
Walmart Inc.	3.625%	12/15/47	7,365	9,012
Walmart Inc.	4.050%	6/29/48	32,334	42,345
Walmart Inc.	2.950%	9/24/49	39,355	44,229
Western Union Co.	3.600%	3/15/22	12,100	12,553
Western Union Co.	2.850%	1/10/25	5,700	5,947
Western Union Co.	6.200%	11/17/36	5,508	6,309
Western Union Co.	6.200%	6/21/40	3,400	3,821
Consumer Noncyclical (4.8%)				
Abbott Laboratories	2.550%	3/15/22	9,100	9,439
Abbott Laboratories	3.400%	11/30/23	20,273	22,076

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Abbott Laboratories	2.950%	3/15/25	8,535	9,391
Abbott Laboratories	3.875%	9/15/25	6,245	7,150
Abbott Laboratories	3.750%	11/30/26	21,308	24,793
Abbott Laboratories	1.150%	1/30/28	4,550	4,548
Abbott Laboratories	1.400%	6/30/30	5,000	4,969
Abbott Laboratories	4.750%	11/30/36	31,475	42,232
Abbott Laboratories	6.150%	11/30/37	6,141	9,381
Abbott Laboratories	6.000%	4/1/39	2,216	3,385
Abbott Laboratories	5.300%	5/27/40	3,664	5,237
Abbott Laboratories	4.750%	4/15/43	8,874	11,833
Abbott Laboratories	4.900%	11/30/46	40,970	58,379
AbbVie Inc.	3.375%	11/14/21	11,000	11,398
6 AbbVie Inc.	2.150%	11/19/21	21,300	21,679
6 AbbVie Inc.	3.450%	3/15/22	28,000	29,128
6 AbbVie Inc.	3.250%	10/1/22	22,592	23,656
AbbVie Inc.	2.900%	11/6/22	38,460	40,283
AbbVie Inc.	3.200%	11/6/22	37,214	39,361
6 AbbVie Inc.	2.300%	11/21/22	19,360	20,028
6 AbbVie Inc.	2.800%	3/15/23	9,290	9,478
AbbVie Inc.	2.850%	5/14/23	15,825	16,653
AbbVie Inc.	3.750%	11/14/23	14,000	15,243
6 AbbVie Inc.	3.850%	6/15/24	15,071	16,544
6 AbbVie Inc.	2.600%	11/21/24	43,915	46,435
6 AbbVie Inc.	3.800%	3/15/25	43,864	48,698
AbbVie Inc.	3.600%	5/14/25	53,547	59,169
AbbVie Inc.	3.200%	5/14/26	23,942	26,448
6 AbbVie Inc.	2.950%	11/21/26	46,880	50,924
AbbVie Inc.	4.250%	11/14/28	19,725	23,235
6 AbbVie Inc.	3.200%	11/21/29	68,165	74,765
6 AbbVie Inc.	4.550%	3/15/35	17,490	21,239
AbbVie Inc.	4.500%	5/14/35	30,648	37,124
AbbVie Inc.	4.300%	5/14/36	14,956	17,673
6 AbbVie Inc.	4.050%	11/21/39	44,400	51,508
6 AbbVie Inc.	4.625%	10/1/42	9,274	11,258
AbbVie Inc.	4.400%	11/6/42	29,891	36,015
6 AbbVie Inc.	4.850%	6/15/44	17,778	22,468
6 AbbVie Inc.	4.750%	3/15/45	5,465	6,741
AbbVie Inc.	4.700%	5/14/45	34,606	43,258
AbbVie Inc.	4.450%	5/14/46	31,410	38,125
AbbVie Inc.	4.875%	11/14/48	19,925	25,861
6 AbbVie Inc.	4.250%	11/21/49	69,642	84,192
Adventist Health System	2.952%	3/1/29	6,875	7,171
Adventist Health System	3.630%	3/1/49	5,250	5,225
Advocate Health & Hospitals Corp.	3.829%	8/15/28	2,725	3,086
Advocate Health & Hospitals Corp.	2.211%	6/15/30	1,400	1,415
Advocate Health & Hospitals Corp.	4.272%	8/15/48	4,925	6,314
Advocate Health & Hospitals Corp.	3.387%	10/15/49	5,915	6,541
Advocate Health & Hospitals Corp.	3.008%	6/15/50	4,425	4,664
Agilent Technologies Inc.	3.200%	10/1/22	6,175	6,456
Agilent Technologies Inc.	3.875%	7/15/23	7,106	7,718
Agilent Technologies Inc.	3.050%	9/22/26	5,775	6,289
Agilent Technologies Inc.	2.750%	9/15/29	830	903
Agilent Technologies Inc.	2.100%	6/4/30	7,150	7,324
Ahold Finance USA LLC	6.875%	5/1/29	1,105	1,535
AHS Hospital Corp.	5.024%	7/1/45	4,975	6,438
Allina Health System	3.887%	4/15/49	4,725	5,675
Altria Group Inc.	3.490%	2/14/22	12,150	12,677
Altria Group Inc.	2.850%	8/9/22	15,820	16,481
Altria Group Inc.	2.950%	5/2/23	12,865	13,554
Altria Group Inc.	4.000%	1/31/24	15,630	17,236
Altria Group Inc.	3.800%	2/14/24	10,907	11,904
Altria Group Inc.	2.350%	5/6/25	975	1,027
Altria Group Inc.	4.400%	2/14/26	19,305	22,217
Altria Group Inc.	2.625%	9/16/26	6,285	6,699

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Altria Group Inc.	4.800%	2/14/29	33,330	38,837
Altria Group Inc.	3.400%	5/6/30	3,000	3,226
Altria Group Inc.	5.800%	2/14/39	30,530	37,944
Altria Group Inc.	4.250%	8/9/42	10,499	11,149
Altria Group Inc.	4.500%	5/2/43	14,451	15,549
Altria Group Inc.	5.375%	1/31/44	23,481	28,118
Altria Group Inc.	3.875%	9/16/46	14,859	14,782
Altria Group Inc.	5.950%	2/14/49	28,850	37,746
Altria Group Inc.	4.450%	5/6/50	8,413	9,208
Altria Group Inc.	6.200%	2/14/59	8,058	10,756
AmerisourceBergen Corp.	3.400%	5/15/24	6,762	7,295
AmerisourceBergen Corp.	3.250%	3/1/25	7,205	7,842
AmerisourceBergen Corp.	3.450%	12/15/27	9,350	10,548
AmerisourceBergen Corp.	2.800%	5/15/30	5,000	5,268
AmerisourceBergen Corp.	4.250%	3/1/45	1,485	1,644
AmerisourceBergen Corp.	4.300%	12/15/47	10,265	11,573
Amgen Inc.	3.875%	11/15/21	7,511	7,783
Amgen Inc.	2.700%	5/1/22	6,522	6,741
Amgen Inc.	2.650%	5/11/22	5,586	5,794
Amgen Inc.	3.625%	5/15/22	17,604	18,439
Amgen Inc.	2.250%	8/19/23	15,000	15,654
Amgen Inc.	3.625%	5/22/24	20,855	22,861
Amgen Inc.	1.900%	2/21/25	5,240	5,456
Amgen Inc.	3.125%	5/1/25	12,025	13,200
Amgen Inc.	2.600%	8/19/26	24,917	27,145
Amgen Inc.	2.200%	2/21/27	13,275	13,949
Amgen Inc.	3.200%	11/2/27	11,290	12,583
Amgen Inc.	2.450%	2/21/30	13,740	14,514
Amgen Inc.	2.300%	2/25/31	15,600	16,225
Amgen Inc.	6.375%	6/1/37	150	217
Amgen Inc.	6.400%	2/1/39	1,575	2,322
Amgen Inc.	3.150%	2/21/40	25,005	26,582
Amgen Inc.	4.950%	10/1/41	12,883	16,759
Amgen Inc.	5.150%	11/15/41	8,040	10,686
Amgen Inc.	5.650%	6/15/42	127	179
Amgen Inc.	4.400%	5/1/45	26,087	32,576
Amgen Inc.	4.563%	6/15/48	20,591	26,773
Amgen Inc.	3.375%	2/21/50	27,140	29,670
Amgen Inc.	4.663%	6/15/51	42,295	56,090
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	3.650%	2/1/26	41,509	46,605
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.700%	2/1/36	80,678	94,610
Anheuser-Busch Cos. LLC / Anheuser-Busch InBev Worldwide Inc.	4.900%	2/1/46	140,508	170,890
Anheuser-Busch InBev Finance Inc.	2.625%	1/17/23	11,885	12,462
Anheuser-Busch InBev Finance Inc.	3.300%	2/1/23	32,350	34,530
Anheuser-Busch InBev Finance Inc.	3.700%	2/1/24	10,069	11,089
Anheuser-Busch InBev Finance Inc.	3.650%	2/1/26	5,588	6,247
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	7,630	8,945
Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	19,769	21,422
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	11,831	13,534
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	30,286	36,743
Anheuser-Busch InBev Worldwide Inc.	2.500%	7/15/22	5,215	5,410
Anheuser-Busch InBev Worldwide Inc.	3.500%	1/12/24	9,225	10,072
Anheuser-Busch InBev Worldwide Inc.	4.150%	1/23/25	8,970	10,179
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	33,854	38,954
Anheuser-Busch InBev Worldwide Inc.	4.750%	1/23/29	65,370	78,707
Anheuser-Busch InBev Worldwide Inc.	3.500%	6/1/30	20,380	22,879
Anheuser-Busch InBev Worldwide Inc.	4.900%	1/23/31	24,002	30,146
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	18,485	21,089
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	3,768	6,013
Anheuser-Busch InBev Worldwide Inc.	5.450%	1/23/39	6,285	7,917
Anheuser-Busch InBev Worldwide Inc.	8.000%	11/15/39	645	1,011

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Anheuser-Busch InBev Worldwide Inc.	4.350%	6/1/40	800	912
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	20,305	24,544
Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	21,992	23,464
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	29,030	33,820
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	26,591	30,583
Anheuser-Busch InBev Worldwide Inc.	5.550%	1/23/49	42,058	56,028
Anheuser-Busch InBev Worldwide Inc.	4.500%	6/1/50	32,025	38,035
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	9,917	11,968
Anheuser-Busch InBev Worldwide Inc.	5.800%	1/23/59	12,789	18,012
Anheuser-Busch InBev Worldwide Inc.	4.600%	6/1/60	14,025	16,814
Archer-Daniels-Midland Co.	3.375%	3/15/22	7,108	7,439
Archer-Daniels-Midland Co.	2.750%	3/27/25	6,925	7,509
Archer-Daniels-Midland Co.	2.500%	8/11/26	13,567	14,750
Archer-Daniels-Midland Co.	3.250%	3/27/30	12,775	14,459
Archer-Daniels-Midland Co.	5.935%	10/1/32	3,405	4,986
Archer-Daniels-Midland Co.	5.375%	9/15/35	1,863	2,679
Archer-Daniels-Midland Co.	4.535%	3/26/42	11,000	14,234
Archer-Daniels-Midland Co.	4.016%	4/16/43	7,169	8,487
Archer-Daniels-Midland Co.	3.750%	9/15/47	7,650	9,247
Archer-Daniels-Midland Co.	4.500%	3/15/49	6,775	9,456
Ascension Health	2.532%	11/15/29	6,569	7,039
Ascension Health	3.106%	11/15/39	5,000	5,366
Ascension Health	3.945%	11/15/46	5,535	6,935
4 Ascension Health	4.847%	11/15/53	7,500	9,988
AstraZeneca plc	2.375%	6/12/22	10,411	10,748
AstraZeneca plc	3.500%	8/17/23	11,651	12,598
AstraZeneca plc	3.375%	11/16/25	16,185	18,129
AstraZeneca plc	3.125%	6/12/27	8,705	9,606
AstraZeneca plc	4.000%	1/17/29	14,300	16,981
AstraZeneca plc	6.450%	9/15/37	32,344	48,342
AstraZeneca plc	4.000%	9/18/42	14,186	17,184
AstraZeneca plc	4.375%	11/16/45	12,796	16,452
AstraZeneca plc	4.375%	8/17/48	9,545	12,599
Banner Health	2.338%	1/1/30	6,600	6,785
Banner Health	3.181%	1/1/50	4,000	4,292
BAT Capital Corp.	2.764%	8/15/22	19,575	20,245
BAT Capital Corp.	3.222%	8/15/24	30,300	32,344
BAT Capital Corp.	2.789%	9/6/24	11,975	12,571
BAT Capital Corp.	3.215%	9/6/26	12,650	13,545
BAT Capital Corp.	4.700%	4/2/27	10,940	12,466
BAT Capital Corp.	3.557%	8/15/27	31,013	33,556
BAT Capital Corp.	3.462%	9/6/29	6,950	7,408
BAT Capital Corp.	4.906%	4/2/30	12,520	14,692
BAT Capital Corp.	4.390%	8/15/37	29,450	31,849
BAT Capital Corp.	4.540%	8/15/47	23,000	25,084
BAT Capital Corp.	4.758%	9/6/49	12,165	13,746
BAT Capital Corp.	5.282%	4/2/50	5,805	6,963
Baxalta Inc.	3.600%	6/23/22	1,627	1,698
Baxalta Inc.	4.000%	6/23/25	12,325	14,021
Baxalta Inc.	5.250%	6/23/45	3,744	5,105
Baxter International Inc.	1.700%	8/15/21	7,800	7,888
6 Baxter International Inc.	3.750%	10/1/25	9,310	10,601
Baxter International Inc.	2.600%	8/15/26	5,366	5,863
6 Baxter International Inc.	3.950%	4/1/30	5,811	6,867
Baxter International Inc.	3.500%	8/15/46	5,425	6,012
BayCare Health System Inc.	3.831%	11/15/50	2,375	2,955
Baylor Scott & White Holdings	4.185%	11/15/45	7,164	8,797
Baylor Scott & White Holdings	3.967%	11/15/46	1,028	1,270
Beam Suntory Inc.	3.250%	5/15/22	2,300	2,374
Beam Suntory Inc.	3.250%	6/15/23	1,050	1,102
Becton Dickinson & Co.	3.125%	11/8/21	12,808	13,192
Becton Dickinson & Co.	2.894%	6/6/22	19,655	20,338
Becton Dickinson & Co.	3.300%	3/1/23	4,700	4,940
Becton Dickinson & Co.	3.875%	5/15/24	100	105

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Becton Dickinson & Co.	3.363%	6/6/24	19,791	21,322
Becton Dickinson & Co.	3.734%	12/15/24	18,279	20,060
Becton Dickinson & Co.	3.700%	6/6/27	24,056	26,746
Becton Dickinson & Co.	2.823%	5/20/30	500	525
Becton Dickinson & Co.	4.875%	5/15/44	1,428	1,777
Becton Dickinson & Co.	4.685%	12/15/44	9,232	11,301
Becton Dickinson & Co.	4.669%	6/6/47	18,450	22,564
Bestfoods	7.250%	12/15/26	250	344
Biogen Inc.	3.625%	9/15/22	12,379	13,151
Biogen Inc.	4.050%	9/15/25	27,960	32,039
Biogen Inc.	2.250%	5/1/30	18,500	18,685
Biogen Inc.	5.200%	9/15/45	22,500	29,416
Biogen Inc.	3.150%	5/1/50	18,025	17,337
4 Bon Secours Mercy Health Inc.	3.464%	6/1/30	4,966	5,472
Boston Scientific Corp.	3.375%	5/15/22	4,047	4,231
Boston Scientific Corp.	3.450%	3/1/24	10,600	11,498
Boston Scientific Corp.	3.850%	5/15/25	10,019	11,180
Boston Scientific Corp.	1.900%	6/1/25	7,475	7,742
Boston Scientific Corp.	3.750%	3/1/26	10,368	11,728
Boston Scientific Corp.	4.000%	3/1/29	17,889	20,433
Boston Scientific Corp.	2.650%	6/1/30	14,250	14,701
Boston Scientific Corp.	7.000%	11/15/35	6,095	8,786
Boston Scientific Corp.	4.550%	3/1/39	10,361	12,568
Boston Scientific Corp.	7.375%	1/15/40	4,390	6,733
Boston Scientific Corp.	4.700%	3/1/49	13,520	17,346
6 Bristol-Myers Squibb Co.	2.250%	8/15/21	4,555	4,614
6 Bristol-Myers Squibb Co.	2.600%	5/16/22	17,550	18,233
Bristol-Myers Squibb Co.	2.000%	8/1/22	12,515	12,875
6 Bristol-Myers Squibb Co.	3.250%	8/15/22	13,675	14,426
6 Bristol-Myers Squibb Co.	3.550%	8/15/22	17,255	18,218
6 Bristol-Myers Squibb Co.	2.750%	2/15/23	7,955	7,955
6 Bristol-Myers Squibb Co.	3.250%	2/20/23	7,355	7,646
Bristol-Myers Squibb Co.	7.150%	6/15/23	400	474
6 Bristol-Myers Squibb Co.	4.000%	8/15/23	6,755	7,438
Bristol-Myers Squibb Co.	3.250%	11/1/23	5,925	6,420
6 Bristol-Myers Squibb Co.	3.625%	5/15/24	19,418	21,220
6 Bristol-Myers Squibb Co.	2.900%	7/26/24	47,700	51,597
6 Bristol-Myers Squibb Co.	3.875%	8/15/25	20,602	23,497
6 Bristol-Myers Squibb Co.	3.200%	6/15/26	31,280	35,024
6 Bristol-Myers Squibb Co.	3.450%	11/15/27	24,587	28,230
6 Bristol-Myers Squibb Co.	3.900%	2/20/28	19,076	22,407
6 Bristol-Myers Squibb Co.	3.400%	7/26/29	51,630	59,356
6 Bristol-Myers Squibb Co.	4.125%	6/15/39	23,566	29,850
6 Bristol-Myers Squibb Co.	5.700%	10/15/40	4,725	6,998
Bristol-Myers Squibb Co.	3.250%	8/1/42	7,176	7,917
6 Bristol-Myers Squibb Co.	5.250%	8/15/43	7,478	10,749
Bristol-Myers Squibb Co.	4.500%	3/1/44	2,288	2,977
6 Bristol-Myers Squibb Co.	4.625%	5/15/44	10,706	14,173
6 Bristol-Myers Squibb Co.	5.000%	8/15/45	30,022	42,057
6 Bristol-Myers Squibb Co.	4.350%	11/15/47	17,756	23,195
6 Bristol-Myers Squibb Co.	4.550%	2/20/48	22,500	30,197
6 Bristol-Myers Squibb Co.	4.250%	10/26/49	38,571	50,793
Brown-Forman Corp.	3.500%	4/15/25	4,978	5,599
Brown-Forman Corp.	4.500%	7/15/45	5,828	7,299
Bunge Ltd. Finance Corp.	3.000%	9/25/22	7,500	7,814
Bunge Ltd. Finance Corp.	4.350%	3/15/24	7,000	7,622
Bunge Ltd. Finance Corp.	3.250%	8/15/26	7,265	7,546
Bunge Ltd. Finance Corp.	3.750%	9/25/27	7,000	7,336
Campbell Soup Co.	2.500%	8/2/22	2,814	2,906
Campbell Soup Co.	3.650%	3/15/23	3,712	3,970
Campbell Soup Co.	3.950%	3/15/25	12,204	13,735
Campbell Soup Co.	3.300%	3/19/25	7,225	7,807
Campbell Soup Co.	4.150%	3/15/28	11,490	13,253
Campbell Soup Co.	2.375%	4/24/30	6,600	6,825

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Campbell Soup Co.	4.800%	3/15/48	8,010	10,351
Campbell Soup Co.	3.125%	4/24/50	6,448	6,583
Cardinal Health Inc.	2.616%	6/15/22	10,980	11,308
Cardinal Health Inc.	3.200%	6/15/22	3,350	3,493
Cardinal Health Inc.	3.200%	3/15/23	5,875	6,206
Cardinal Health Inc.	3.079%	6/15/24	12,380	13,181
Cardinal Health Inc.	3.500%	11/15/24	3,460	3,754
Cardinal Health Inc.	3.750%	9/15/25	5,887	6,563
Cardinal Health Inc.	3.410%	6/15/27	13,674	15,305
Cardinal Health Inc.	4.600%	3/15/43	5,190	5,729
Cardinal Health Inc.	4.500%	11/15/44	5,130	5,624
Cardinal Health Inc.	4.900%	9/15/45	4,120	4,803
Cardinal Health Inc.	4.368%	6/15/47	6,350	7,097
Celgene Corp.	3.450%	11/15/27	275	316
Children's Hospital Corp.	4.115%	1/1/47	2,300	2,797
Children's Hospital Corp.	2.585%	2/1/50	3,375	3,406
Children's Hospital Medical Center	4.268%	5/15/44	2,100	2,421
CHRISTUS Health	4.341%	7/1/28	6,750	7,516
Church & Dwight Co. Inc.	2.450%	8/1/22	2,080	2,140
Church & Dwight Co. Inc.	3.150%	8/1/27	6,450	7,064
Church & Dwight Co. Inc.	3.950%	8/1/47	4,546	5,179
Cigna Corp.	3.400%	9/17/21	15,090	15,580
⁶ Cigna Corp.	3.900%	2/15/22	19,168	20,144
⁶ Cigna Corp.	3.050%	11/30/22	9,990	10,522
⁶ Cigna Corp.	3.000%	7/15/23	23,667	25,093
Cigna Corp.	3.750%	7/15/23	8,221	8,918
⁶ Cigna Corp.	3.500%	6/15/24	8,587	9,347
⁶ Cigna Corp.	3.250%	4/15/25	9,364	10,219
Cigna Corp.	4.125%	11/15/25	19,932	22,813
⁶ Cigna Corp.	4.500%	2/25/26	22,834	26,111
⁶ Cigna Corp.	3.400%	3/1/27	26,940	29,690
⁶ Cigna Corp.	7.875%	5/15/27	985	1,244
⁶ Cigna Corp.	3.050%	10/15/27	16,670	18,075
Cigna Corp.	4.375%	10/15/28	48,300	56,977
Cigna Corp.	2.400%	3/15/30	28,325	29,289
Cigna Corp.	4.800%	8/15/38	23,730	30,126
Cigna Corp.	3.200%	3/15/40	15,575	16,503
⁶ Cigna Corp.	6.125%	11/15/41	5,250	7,496
⁶ Cigna Corp.	5.375%	2/15/42	633	804
⁶ Cigna Corp.	4.800%	7/15/46	9,330	11,811
⁶ Cigna Corp.	3.875%	10/15/47	10,900	12,374
Cigna Corp.	4.900%	12/15/48	34,380	44,985
Cigna Corp.	3.400%	3/15/50	21,530	23,152
City of Hope	5.623%	11/15/43	2,040	2,947
City of Hope	4.378%	8/15/48	9,600	11,719
Cleveland Clinic Foundation	4.858%	1/1/14	4,825	6,686
Clorox Co.	3.800%	11/15/21	1,780	1,858
Clorox Co.	3.050%	9/15/22	7,522	7,933
Clorox Co.	3.500%	12/15/24	6,500	7,213
Clorox Co.	3.100%	10/1/27	7,097	7,946
Clorox Co.	3.900%	5/15/28	5,400	6,309
Clorox Co.	1.800%	5/15/30	2,500	2,524
Coca-Cola Co.	1.550%	9/1/21	11,700	11,860
Coca-Cola Co.	3.300%	9/1/21	14,780	15,289
Coca-Cola Co.	2.200%	5/25/22	5,347	5,520
Coca-Cola Co.	2.500%	4/1/23	3,870	4,106
Coca-Cola Co.	3.200%	11/1/23	18,070	19,677
Coca-Cola Co.	1.750%	9/6/24	13,208	13,843
Coca-Cola Co.	2.950%	3/25/25	6,563	7,223
Coca-Cola Co.	2.875%	10/27/25	15,890	17,663
Coca-Cola Co.	2.550%	6/1/26	9,900	10,862
Coca-Cola Co.	2.250%	9/1/26	23,180	25,033
Coca-Cola Co.	3.375%	3/25/27	12,150	13,906
Coca-Cola Co.	2.900%	5/25/27	3,000	3,349

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Coca-Cola Co.	1.450%	6/1/27	29,769	30,570
Coca-Cola Co.	2.125%	9/6/29	7,200	7,653
Coca-Cola Co.	3.450%	3/25/30	12,000	14,072
Coca-Cola Co.	1.650%	6/1/30	18,725	19,053
Coca-Cola Co.	4.125%	3/25/40	495	632
Coca-Cola Co.	2.500%	6/1/40	19,050	19,686
Coca-Cola Co.	4.200%	3/25/50	14,625	19,207
Coca-Cola Co.	2.600%	6/1/50	19,540	19,680
Coca-Cola Co.	2.750%	6/1/60	14,325	14,477
Coca-Cola Consolidated Inc.	3.800%	11/25/25	8,300	9,200
Coca-Cola European Partners plc	3.250%	8/19/21	1,575	1,597
Coca-Cola Femsa SAB de CV	2.750%	1/22/30	2,200	2,332
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	12,525	16,972
Colgate-Palmolive Co.	2.450%	11/15/21	3,020	3,107
Colgate-Palmolive Co.	2.300%	5/3/22	7,035	7,281
Colgate-Palmolive Co.	2.250%	11/15/22	7,175	7,487
Colgate-Palmolive Co.	1.950%	2/1/23	5,075	5,286
Colgate-Palmolive Co.	2.100%	5/1/23	5,634	5,895
Colgate-Palmolive Co.	3.250%	3/15/24	6,400	7,022
Colgate-Palmolive Co.	4.000%	8/15/45	9,467	12,515
Colgate-Palmolive Co.	3.700%	8/1/47	4,613	5,986
CommonSpirit Health	2.950%	11/1/22	6,087	6,282
CommonSpirit Health	2.760%	10/1/24	7,030	7,227
CommonSpirit Health	3.347%	10/1/29	11,800	12,078
4 CommonSpirit Health	4.350%	11/1/42	13,045	13,462
CommonSpirit Health	3.817%	10/1/49	3,000	3,190
CommonSpirit Health	4.187%	10/1/49	14,705	15,098
Conagra Brands Inc.	3.800%	10/22/21	12,175	12,651
Conagra Brands Inc.	3.250%	9/15/22	9,012	9,402
Conagra Brands Inc.	3.200%	1/25/23	8,728	9,172
Conagra Brands Inc.	4.300%	5/1/24	14,475	16,039
Conagra Brands Inc.	4.600%	11/1/25	11,840	13,638
Conagra Brands Inc.	7.000%	10/1/28	1,070	1,432
Conagra Brands Inc.	4.850%	11/1/28	11,507	13,886
Conagra Brands Inc.	8.250%	9/15/30	7,207	10,847
Conagra Brands Inc.	5.300%	11/1/38	12,989	16,921
Conagra Brands Inc.	5.400%	11/1/48	12,060	16,629
Constellation Brands Inc.	2.700%	5/9/22	9,100	9,431
Constellation Brands Inc.	2.650%	11/7/22	10,600	11,056
Constellation Brands Inc.	3.200%	2/15/23	9,000	9,535
Constellation Brands Inc.	4.250%	5/1/23	20,540	22,554
Constellation Brands Inc.	4.750%	11/15/24	8,143	9,401
Constellation Brands Inc.	4.400%	11/15/25	5,720	6,617
Constellation Brands Inc.	4.750%	12/1/25	4,730	5,560
Constellation Brands Inc.	3.700%	12/6/26	7,840	8,792
Constellation Brands Inc.	3.500%	5/9/27	5,911	6,549
Constellation Brands Inc.	3.600%	2/15/28	11,100	12,263
Constellation Brands Inc.	4.650%	11/15/28	200	236
Constellation Brands Inc.	3.150%	8/1/29	14,500	15,537
Constellation Brands Inc.	2.875%	5/1/30	1,579	1,672
Constellation Brands Inc.	4.500%	5/9/47	6,560	7,793
Constellation Brands Inc.	4.100%	2/15/48	6,780	7,674
Constellation Brands Inc.	5.250%	11/15/48	8,075	10,602
Constellation Brands Inc.	3.750%	5/1/50	6,125	6,678
Cottage Health Obligated Group	3.304%	11/1/49	6,075	6,592
Covidien International Finance SA	3.200%	6/15/22	18,620	19,478
Covidien International Finance SA	2.950%	6/15/23	3,300	3,505
CVS Health Corp.	3.500%	7/20/22	13,800	14,539
CVS Health Corp.	2.750%	12/1/22	18,730	19,546
CVS Health Corp.	4.750%	12/1/22	5,625	6,095
CVS Health Corp.	3.700%	3/9/23	66,817	71,663
CVS Health Corp.	4.000%	12/5/23	14,261	15,631
CVS Health Corp.	3.375%	8/12/24	17,426	18,950
CVS Health Corp.	2.625%	8/15/24	1,428	1,519

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
CVS Health Corp.	4.100%	3/25/25	71,211	80,228
CVS Health Corp.	3.875%	7/20/25	42,966	48,273
CVS Health Corp.	2.875%	6/1/26	25,800	27,869
CVS Health Corp.	3.000%	8/15/26	6,550	7,137
CVS Health Corp.	3.625%	4/1/27	3,675	4,133
CVS Health Corp.	6.250%	6/1/27	1,000	1,261
CVS Health Corp.	4.300%	3/25/28	115,045	134,460
CVS Health Corp.	3.250%	8/15/29	24,665	27,170
CVS Health Corp.	3.750%	4/1/30	21,225	24,391
CVS Health Corp.	4.875%	7/20/35	4,545	5,699
CVS Health Corp.	4.780%	3/25/38	60,567	74,583
CVS Health Corp.	6.125%	9/15/39	4,857	6,732
CVS Health Corp.	4.125%	4/1/40	11,750	13,850
CVS Health Corp.	5.300%	12/5/43	14,780	19,325
CVS Health Corp.	5.125%	7/20/45	57,938	75,037
CVS Health Corp.	5.050%	3/25/48	86,275	111,877
CVS Health Corp.	4.250%	4/1/50	19,660	23,664
Danaher Corp.	3.350%	9/15/25	6,050	6,707
Danaher Corp.	4.375%	9/15/45	4,398	5,539
Dartmouth-Hitchcock Health	4.178%	8/1/48	4,600	4,963
Delhaize America LLC	9.000%	4/15/31	3,805	5,980
Dentsply Sirona Inc.	3.250%	6/1/30	9,303	9,698
DH Europe Finance II Sarl	2.050%	11/15/22	11,000	11,355
DH Europe Finance II Sarl	2.200%	11/15/24	8,500	8,936
DH Europe Finance II Sarl	2.600%	11/15/29	9,045	9,611
DH Europe Finance II Sarl	3.250%	11/15/39	10,500	11,535
DH Europe Finance II Sarl	3.400%	11/15/49	10,505	11,668
Diageo Capital plc	2.625%	4/29/23	12,301	12,956
Diageo Capital plc	3.500%	9/18/23	270	293
Diageo Capital plc	2.125%	10/24/24	13,450	14,134
Diageo Capital plc	1.375%	9/29/25	9,000	9,127
Diageo Capital plc	3.875%	5/18/28	3,500	4,068
Diageo Capital plc	2.375%	10/24/29	7,750	8,271
Diageo Capital plc	2.000%	4/29/30	14,725	15,194
Diageo Capital plc	2.125%	4/29/32	13,975	14,475
Diageo Capital plc	5.875%	9/30/36	2,872	4,090
Diageo Capital plc	3.875%	4/29/43	5,916	7,122
Diageo Investment Corp.	2.875%	5/11/22	17,425	18,161
Diageo Investment Corp.	7.450%	4/15/35	2,450	4,033
Diageo Investment Corp.	4.250%	5/11/42	5,247	6,578
Dignity Health	3.125%	11/1/22	2,000	2,067
Dignity Health	3.812%	11/1/24	4,675	4,862
Dignity Health	4.500%	11/1/42	6,025	6,288
Dignity Health	5.267%	11/1/64	2,075	2,459
Duke University Health System Inc.	3.920%	6/1/47	6,255	7,853
Edwards Lifesciences Corp.	4.300%	6/15/28	5,925	7,005
Eli Lilly & Co.	2.350%	5/15/22	1,900	1,967
Eli Lilly & Co.	2.750%	6/1/25	6,701	7,311
Eli Lilly & Co.	3.375%	3/15/29	14,355	16,572
Eli Lilly & Co.	3.950%	5/15/47	1,000	1,246
Eli Lilly & Co.	3.950%	3/15/49	20,240	25,802
Eli Lilly & Co.	2.250%	5/15/50	19,705	18,679
Eli Lilly & Co.	4.150%	3/15/59	22,025	28,990
Estee Lauder Cos. Inc.	2.000%	12/1/24	2,300	2,425
Estee Lauder Cos. Inc.	3.150%	3/15/27	7,525	8,430
Estee Lauder Cos. Inc.	2.375%	12/1/29	9,325	9,975
Estee Lauder Cos. Inc.	2.600%	4/15/30	8,425	9,133
Estee Lauder Cos. Inc.	6.000%	5/15/37	3,212	4,569
Estee Lauder Cos. Inc.	4.375%	6/15/45	5,673	7,271
Estee Lauder Cos. Inc.	4.150%	3/15/47	7,620	9,512
Estee Lauder Cos. Inc.	3.125%	12/1/49	6,807	7,457
Flowers Foods Inc.	4.375%	4/1/22	3,637	3,788
Flowers Foods Inc.	3.500%	10/1/26	4,275	4,575
Fomento Economico Mexicano SAB de CV	2.875%	5/10/23	1,160	1,202

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	6,590	7,928
Fomento Economico Mexicano SAB de CV	3.500%	1/16/50	27,600	28,443
General Mills Inc.	3.150%	12/15/21	17,453	17,966
General Mills Inc.	2.600%	10/12/22	6,605	6,871
General Mills Inc.	3.700%	10/17/23	14,700	16,038
General Mills Inc.	3.650%	2/15/24	5,350	5,887
General Mills Inc.	4.000%	4/17/25	800	907
General Mills Inc.	3.200%	2/10/27	11,120	12,596
General Mills Inc.	4.200%	4/17/28	19,666	23,155
General Mills Inc.	2.875%	4/15/30	12,441	13,538
General Mills Inc.	4.550%	4/17/38	9,400	11,906
General Mills Inc.	5.400%	6/15/40	5,750	7,829
General Mills Inc.	4.150%	2/15/43	5,577	6,720
General Mills Inc.	4.700%	4/17/48	4,182	5,535
Gilead Sciences Inc.	4.400%	12/1/21	24,836	25,951
Gilead Sciences Inc.	1.950%	3/1/22	100	102
Gilead Sciences Inc.	3.250%	9/1/22	9,375	9,877
Gilead Sciences Inc.	2.500%	9/1/23	15,467	16,357
Gilead Sciences Inc.	3.700%	4/1/24	31,165	34,286
Gilead Sciences Inc.	3.500%	2/1/25	24,419	27,182
Gilead Sciences Inc.	3.650%	3/1/26	17,940	20,491
Gilead Sciences Inc.	2.950%	3/1/27	17,619	19,565
Gilead Sciences Inc.	4.600%	9/1/35	14,104	18,479
Gilead Sciences Inc.	4.000%	9/1/36	8,362	10,369
Gilead Sciences Inc.	5.650%	12/1/41	12,671	18,316
Gilead Sciences Inc.	4.800%	4/1/44	21,534	28,747
Gilead Sciences Inc.	4.500%	2/1/45	19,999	25,874
Gilead Sciences Inc.	4.750%	3/1/46	27,670	37,466
Gilead Sciences Inc.	4.150%	3/1/47	22,452	28,457
GlaxoSmithKline Capital Inc.	2.800%	3/18/23	10,895	11,520
GlaxoSmithKline Capital Inc.	3.375%	5/15/23	15,600	16,809
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	20,085	22,665
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	27,275	32,126
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	4,861	6,714
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	22,133	33,667
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	3,300	4,245
GlaxoSmithKline Capital plc	2.850%	5/8/22	12,231	12,749
GlaxoSmithKline Capital plc	2.875%	6/1/22	28,005	29,246
GlaxoSmithKline Capital plc	3.000%	6/1/24	13,230	14,302
GlaxoSmithKline Capital plc	3.375%	6/1/29	8,650	9,957
Hackensack Meridian Health Inc.	4.211%	7/1/48	6,225	7,659
Hackensack Meridian Health Inc.	4.500%	7/1/57	3,050	3,871
4 Hartford HealthCare Corp.	3.447%	7/1/54	4,310	4,001
Hasbro Inc.	3.550%	11/19/26	4,800	5,048
Hasbro Inc.	3.500%	9/15/27	4,703	4,850
Hasbro Inc.	3.900%	11/19/29	6,325	6,580
Hasbro Inc.	6.350%	3/15/40	5,026	5,779
Hasbro Inc.	5.100%	5/15/44	10,552	10,908
HCA Inc.	4.750%	5/1/23	14,240	15,415
HCA Inc.	5.000%	3/15/24	24,559	27,313
HCA Inc.	5.250%	4/15/25	26,485	30,358
HCA Inc.	5.250%	6/15/26	24,924	28,762
HCA Inc.	4.500%	2/15/27	3,035	3,376
HCA Inc.	4.125%	6/15/29	20,924	23,121
HCA Inc.	5.125%	6/15/39	14,890	17,421
HCA Inc.	5.500%	6/15/47	23,860	29,109
HCA Inc.	5.250%	6/15/49	15,050	18,116
Hershey Co.	2.625%	5/1/23	7,400	7,770
Hershey Co.	3.375%	5/15/23	9,930	10,726
Hershey Co.	2.050%	11/15/24	1,150	1,212
Hershey Co.	3.200%	8/21/25	5,020	5,586
Hershey Co.	2.300%	8/15/26	9,508	10,266
Hershey Co.	2.450%	11/15/29	3,850	4,155
Hershey Co.	1.700%	6/1/30	1,765	1,800

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Hershey Co.	3.125%	11/15/49	10,798	11,760
Hershey Co.	2.650%	6/1/50	2,475	2,514
Hormel Foods Corp.	1.800%	6/11/30	10,575	10,752
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	6,775	8,132
Ingredion Inc.	3.200%	10/1/26	5,485	5,955
Ingredion Inc.	2.900%	6/1/30	10,500	11,169
Ingredion Inc.	3.900%	6/1/50	5,725	6,510
Iowa Health System	3.665%	2/15/50	7,525	8,205
JM Smucker Co.	3.500%	10/15/21	8,258	8,558
JM Smucker Co.	3.000%	3/15/22	4,070	4,222
JM Smucker Co.	3.500%	3/15/25	12,577	13,949
JM Smucker Co.	3.375%	12/15/27	12,600	13,909
JM Smucker Co.	2.375%	3/15/30	5,325	5,432
JM Smucker Co.	4.250%	3/15/35	5,800	6,834
JM Smucker Co.	4.375%	3/15/45	7,025	8,351
JM Smucker Co.	3.550%	3/15/50	3,175	3,250
Johns Hopkins Health System Corp.	3.837%	5/15/46	5,750	6,925
Johnson & Johnson	2.450%	12/5/21	8,050	8,281
Johnson & Johnson	2.250%	3/3/22	12,593	12,955
Johnson & Johnson	2.050%	3/1/23	7,010	7,280
Johnson & Johnson	3.375%	12/5/23	11,900	13,090
Johnson & Johnson	2.625%	1/15/25	11,819	12,852
Johnson & Johnson	2.450%	3/1/26	25,501	27,812
Johnson & Johnson	2.950%	3/3/27	12,350	13,786
Johnson & Johnson	2.900%	1/15/28	17,818	20,002
Johnson & Johnson	6.950%	9/1/29	3,195	4,634
Johnson & Johnson	4.950%	5/15/33	8,008	10,945
Johnson & Johnson	4.375%	12/5/33	17,874	23,555
Johnson & Johnson	3.550%	3/1/36	12,315	14,510
Johnson & Johnson	3.625%	3/3/37	19,360	23,254
Johnson & Johnson	5.950%	8/15/37	12,233	18,690
Johnson & Johnson	3.400%	1/15/38	11,647	13,702
Johnson & Johnson	5.850%	7/15/38	5,167	7,870
Johnson & Johnson	4.500%	9/1/40	8,597	11,609
Johnson & Johnson	4.850%	5/15/41	1,440	2,066
Johnson & Johnson	4.500%	12/5/43	9,023	12,320
Johnson & Johnson	3.700%	3/1/46	22,668	28,163
Johnson & Johnson	3.750%	3/3/47	20,395	25,733
Johnson & Johnson	3.500%	1/15/48	5,753	7,102
Kaiser Foundation Hospitals	3.500%	4/1/22	3,590	3,764
Kaiser Foundation Hospitals	3.150%	5/1/27	6,710	7,483
Kaiser Foundation Hospitals	4.875%	4/1/42	8,575	11,538
Kaiser Foundation Hospitals	4.150%	5/1/47	14,241	18,411
Kaiser Foundation Hospitals	3.266%	11/1/49	15,960	17,705
Kellogg Co.	2.650%	12/1/23	10,583	11,213
Kellogg Co.	3.250%	4/1/26	10,018	11,181
Kellogg Co.	3.400%	11/15/27	11,100	12,472
Kellogg Co.	4.300%	5/15/28	5,750	6,777
Kellogg Co.	2.100%	6/1/30	6,250	6,337
Kellogg Co.	7.450%	4/1/31	7,700	11,198
Kellogg Co.	4.500%	4/1/46	11,150	13,651
Keurig Dr Pepper Inc.	2.700%	11/15/22	4,072	4,239
Keurig Dr Pepper Inc.	4.057%	5/25/23	16,125	17,570
Keurig Dr Pepper Inc.	3.130%	12/15/23	5,650	6,067
Keurig Dr Pepper Inc.	4.417%	5/25/25	17,576	20,269
Keurig Dr Pepper Inc.	3.400%	11/15/25	7,400	8,237
Keurig Dr Pepper Inc.	2.550%	9/15/26	5,624	6,029
Keurig Dr Pepper Inc.	3.430%	6/15/27	7,250	7,998
Keurig Dr Pepper Inc.	4.597%	5/25/28	22,130	26,529
Keurig Dr Pepper Inc.	3.200%	5/1/30	10,200	11,295
Keurig Dr Pepper Inc.	7.450%	5/1/38	678	1,003
Keurig Dr Pepper Inc.	4.985%	5/25/38	5,275	6,740
Keurig Dr Pepper Inc.	4.500%	11/15/45	16,636	20,248
Keurig Dr Pepper Inc.	4.420%	12/15/46	2,885	3,505

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Keurig Dr Pepper Inc.	5.085%	5/25/48	265	354
Keurig Dr Pepper Inc.	3.800%	5/1/50	9,025	10,221
Kimberly-Clark Corp.	2.400%	3/1/22	5,925	6,095
Kimberly-Clark Corp.	2.400%	6/1/23	5,793	6,067
Kimberly-Clark Corp.	3.050%	8/15/25	4,530	4,976
Kimberly-Clark Corp.	2.750%	2/15/26	7,135	7,741
Kimberly-Clark Corp.	3.950%	11/1/28	3,800	4,553
Kimberly-Clark Corp.	3.200%	4/25/29	5,830	6,606
Kimberly-Clark Corp.	3.100%	3/26/30	9,005	10,231
Kimberly-Clark Corp.	6.625%	8/1/37	2,253	3,554
Kimberly-Clark Corp.	5.300%	3/1/41	10,768	15,060
Kimberly-Clark Corp.	3.700%	6/1/43	3,129	3,632
Kimberly-Clark Corp.	3.200%	7/30/46	5,965	6,755
Kimberly-Clark Corp.	3.900%	5/4/47	4,805	5,960
Kimberly-Clark Corp.	2.875%	2/7/50	6,035	6,561
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	2,419	3,243
Koninklijke Philips NV	6.875%	3/11/38	4,980	7,364
Koninklijke Philips NV	5.000%	3/15/42	10,699	13,731
Kroger Co.	2.950%	11/1/21	7,940	8,181
Kroger Co.	3.400%	4/15/22	3,683	3,839
Kroger Co.	2.800%	8/1/22	2,475	2,574
Kroger Co.	3.850%	8/1/23	7,090	7,710
Kroger Co.	4.000%	2/1/24	5,286	5,841
Kroger Co.	3.500%	2/1/26	4,800	5,422
Kroger Co.	2.650%	10/15/26	12,900	14,031
Kroger Co.	3.700%	8/1/27	5,200	5,966
Kroger Co.	4.500%	1/15/29	1,275	1,551
Kroger Co.	7.700%	6/1/29	5,250	7,301
Kroger Co.	8.000%	9/15/29	4,085	5,913
Kroger Co.	2.200%	5/1/30	2,025	2,100
Kroger Co.	7.500%	4/1/31	5,170	7,682
Kroger Co.	6.900%	4/15/38	5,719	8,373
Kroger Co.	5.400%	7/15/40	3,937	5,093
Kroger Co.	5.000%	4/15/42	5,275	6,642
Kroger Co.	5.150%	8/1/43	2,255	2,902
Kroger Co.	3.875%	10/15/46	12,215	13,670
Kroger Co.	4.450%	2/1/47	11,389	13,806
Kroger Co.	4.650%	1/15/48	8,086	10,185
Kroger Co.	5.400%	1/15/49	1,646	2,296
Kroger Co.	3.950%	1/15/50	9,990	11,453
Laboratory Corp. of America Holdings	3.200%	2/1/22	7,330	7,603
Laboratory Corp. of America Holdings	3.750%	8/23/22	1,585	1,670
Laboratory Corp. of America Holdings	4.000%	11/1/23	2,800	3,061
Laboratory Corp. of America Holdings	3.250%	9/1/24	9,315	10,008
Laboratory Corp. of America Holdings	2.300%	12/1/24	6,100	6,421
Laboratory Corp. of America Holdings	3.600%	2/1/25	7,975	8,764
Laboratory Corp. of America Holdings	3.600%	9/1/27	6,925	7,723
Laboratory Corp. of America Holdings	2.950%	12/1/29	7,425	7,779
Laboratory Corp. of America Holdings	4.700%	2/1/45	12,320	14,986
4 Mayo Clinic	3.774%	11/15/43	6,216	7,171
4 Mayo Clinic	4.000%	11/15/47	3,275	3,951
4 Mayo Clinic	4.128%	11/15/52	1,975	2,571
McCormick & Co. Inc.	3.900%	7/15/21	3,025	3,098
McCormick & Co. Inc.	2.700%	8/15/22	1,830	1,906
McCormick & Co. Inc.	3.150%	8/15/24	9,058	9,818
McCormick & Co. Inc.	3.400%	8/15/27	9,869	10,951
McCormick & Co. Inc.	2.500%	4/15/30	10,025	10,465
McCormick & Co. Inc.	4.200%	8/15/47	3,813	4,648
McKesson Corp.	2.700%	12/15/22	5,800	6,041
McKesson Corp.	2.850%	3/15/23	350	366
McKesson Corp.	3.796%	3/15/24	13,080	14,323
McKesson Corp.	3.950%	2/16/28	7,707	8,800
McKesson Corp.	4.750%	5/30/29	4,900	5,885
McKesson Corp.	4.883%	3/15/44	1,000	1,213

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	Mead Johnson Nutrition Co.	4.125%	11/15/25	11,407	13,139
	Mead Johnson Nutrition Co.	5.900%	11/1/39	6,850	9,636
	Mead Johnson Nutrition Co.	4.600%	6/1/44	19,848	25,399
4	MedStar Health Inc.	3.626%	8/15/49	4,000	4,311
	Medtronic Inc.	3.150%	3/15/22	19,902	20,796
	Medtronic Inc.	2.750%	4/1/23	950	992
	Medtronic Inc.	3.625%	3/15/24	1,000	1,101
	Medtronic Inc.	3.500%	3/15/25	20,726	23,342
	Medtronic Inc.	4.375%	3/15/35	37,366	48,849
	Medtronic Inc.	4.625%	3/15/45	21,665	29,003
	Memorial Health Services	3.447%	11/1/49	7,300	7,511
	Memorial Sloan-Kettering Cancer Center	5.000%	7/1/42	1,440	1,967
	Memorial Sloan-Kettering Cancer Center	2.955%	1/1/50	2,650	2,867
	Memorial Sloan-Kettering Cancer Center	4.125%	7/1/52	9,905	12,605
	Memorial Sloan-Kettering Cancer Center	4.200%	7/1/55	1,260	1,643
	Merck & Co. Inc.	2.350%	2/10/22	15,943	16,441
	Merck & Co. Inc.	2.400%	9/15/22	13,990	14,562
	Merck & Co. Inc.	2.800%	5/18/23	27,299	29,029
	Merck & Co. Inc.	2.900%	3/7/24	6,395	6,889
	Merck & Co. Inc.	2.750%	2/10/25	30,449	32,961
	Merck & Co. Inc.	0.750%	2/24/26	8,450	8,423
	Merck & Co. Inc.	3.400%	3/7/29	22,635	26,164
	Merck & Co. Inc.	1.450%	6/24/30	11,505	11,445
	Merck & Co. Inc.	6.500%	12/1/33	9,225	13,890
	Merck & Co. Inc.	3.900%	3/7/39	13,100	16,164
	Merck & Co. Inc.	2.350%	6/24/40	8,000	8,133
	Merck & Co. Inc.	3.600%	9/15/42	11,859	13,975
	Merck & Co. Inc.	4.150%	5/18/43	13,797	17,663
	Merck & Co. Inc.	3.700%	2/10/45	27,931	33,715
	Merck & Co. Inc.	4.000%	3/7/49	18,490	23,871
	Merck & Co. Inc.	2.450%	6/24/50	8,000	8,032
	Mercy Health	4.302%	7/1/28	2,890	3,267
	Molson Coors Beverage Co.	2.100%	7/15/21	11,950	12,113
	Molson Coors Beverage Co.	3.500%	5/1/22	2,013	2,099
	Molson Coors Beverage Co.	3.000%	7/15/26	23,928	24,844
	Molson Coors Beverage Co.	5.000%	5/1/42	14,808	15,716
	Molson Coors Beverage Co.	4.200%	7/15/46	22,107	21,475
6	Mondelez International Holdings Netherlands BV	2.125%	9/19/22	5,000	5,143
	Mondelez International Inc.	0.625%	7/1/22	10,625	10,623
	Mondelez International Inc.	2.125%	4/13/23	3,425	3,543
	Mondelez International Inc.	4.000%	2/1/24	1,125	1,240
	Mondelez International Inc.	1.500%	5/4/25	7,000	7,141
	Mondelez International Inc.	3.625%	2/13/26	7,100	7,997
	Mondelez International Inc.	4.125%	5/7/28	3,000	3,535
	Mondelez International Inc.	2.750%	4/13/30	16,350	17,581
	Mondelez International Inc.	4.625%	5/7/48	450	580
4	Montefiore Obligated Group	5.246%	11/1/48	9,275	10,445
4	Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	3,125	3,432
4	Mount Sinai Hospitals Group Inc.	3.737%	7/1/49	6,587	7,077
	Mylan Inc.	4.200%	11/29/23	13,670	14,882
	Mylan Inc.	4.550%	4/15/28	7,175	8,249
	Mylan Inc.	5.400%	11/29/43	8,349	10,228
	Mylan Inc.	5.200%	4/15/48	7,300	8,968
	Mylan NV	3.950%	6/15/26	18,885	21,012
	Mylan NV	5.250%	6/15/46	13,650	16,627
	New York & Presbyterian Hospital	4.024%	8/1/45	7,346	9,062
	New York & Presbyterian Hospital	4.063%	8/1/56	4,675	5,843
	New York & Presbyterian Hospital	3.954%	8/1/19	6,800	7,395
	Northwell Healthcare Inc.	3.979%	11/1/46	9,725	10,126
	Northwell Healthcare Inc.	4.260%	11/1/47	11,500	12,774
	Northwell Healthcare Inc.	3.809%	11/1/49	5,625	5,822
	Novartis Capital Corp.	2.400%	5/17/22	24,910	25,846
	Novartis Capital Corp.	2.400%	9/21/22	11,194	11,661
	Novartis Capital Corp.	3.400%	5/6/24	18,105	19,916

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Novartis Capital Corp.	1.750%	2/14/25	11,600	12,123
Novartis Capital Corp.	3.000%	11/20/25	22,077	24,474
Novartis Capital Corp.	2.000%	2/14/27	18,475	19,555
Novartis Capital Corp.	3.100%	5/17/27	15,520	17,383
Novartis Capital Corp.	2.200%	8/14/30	18,955	19,983
Novartis Capital Corp.	3.700%	9/21/42	8,284	9,918
Novartis Capital Corp.	4.400%	5/6/44	22,215	29,418
Novartis Capital Corp.	4.000%	11/20/45	18,263	22,868
Novartis Capital Corp.	2.750%	8/14/50	10,505	11,083
4 NYU Hospitals Center	4.368%	7/1/47	5,790	6,344
NYU Langone Hospitals	5.750%	7/1/43	4,780	6,190
NYU Langone Hospitals	4.784%	7/1/44	3,900	4,549
NYU Langone Hospitals	3.380%	7/1/55	7,550	7,390
4 OhioHealth Corp.	3.042%	11/15/50	4,300	4,572
Orlando Health Obligated Group	4.089%	10/1/48	3,575	3,939
Partners Healthcare System Inc.	3.765%	7/1/48	875	1,021
Partners Healthcare System Inc.	3.192%	7/1/49	8,400	8,922
Partners Healthcare System Inc.	4.117%	7/1/55	3,125	3,961
Partners Healthcare System Inc.	3.342%	7/1/60	12,665	13,319
PeaceHealth Obligated Group	4.787%	11/15/48	4,175	5,404
PepsiCo Inc.	3.000%	8/25/21	13,962	14,368
PepsiCo Inc.	1.700%	10/6/21	11,558	11,735
PepsiCo Inc.	2.750%	3/5/22	16,970	17,675
PepsiCo Inc.	2.250%	5/2/22	7,525	7,787
PepsiCo Inc.	3.100%	7/17/22	6,225	6,538
PepsiCo Inc.	2.750%	3/1/23	6,691	7,098
PepsiCo Inc.	0.750%	5/1/23	11,794	11,901
PepsiCo Inc.	3.600%	3/1/24	8,713	9,601
PepsiCo Inc.	2.250%	3/19/25	17,415	18,613
PepsiCo Inc.	2.750%	4/30/25	19,063	20,786
PepsiCo Inc.	3.500%	7/17/25	11,320	12,821
PepsiCo Inc.	2.850%	2/24/26	10,398	11,462
PepsiCo Inc.	2.375%	10/6/26	16,587	17,982
PepsiCo Inc.	2.625%	3/19/27	7,000	7,664
PepsiCo Inc.	3.000%	10/15/27	21,935	24,563
PepsiCo Inc.	2.625%	7/29/29	20,059	22,160
PepsiCo Inc.	2.750%	3/19/30	20,572	22,869
PepsiCo Inc.	1.625%	5/1/30	12,300	12,528
PepsiCo Inc.	5.500%	1/15/40	1,550	2,259
PepsiCo Inc.	3.500%	3/19/40	250	297
PepsiCo Inc.	4.875%	11/1/40	208	286
PepsiCo Inc.	4.000%	3/5/42	12,600	15,669
PepsiCo Inc.	3.600%	8/13/42	8,253	9,913
PepsiCo Inc.	4.250%	10/22/44	11,885	15,191
PepsiCo Inc.	4.600%	7/17/45	6,595	8,849
PepsiCo Inc.	4.450%	4/14/46	20,234	26,949
PepsiCo Inc.	3.450%	10/6/46	18,099	20,860
PepsiCo Inc.	4.000%	5/2/47	6,250	7,840
PepsiCo Inc.	3.375%	7/29/49	11,945	13,663
PepsiCo Inc.	2.875%	10/15/49	16,004	16,986
PepsiCo Inc.	3.625%	3/19/50	18,785	22,755
PepsiCo Inc.	3.875%	3/19/60	9,600	12,210
PerkinElmer Inc.	3.300%	9/15/29	10,115	10,828
Perrigo Finance Unlimited Co.	3.500%	12/15/21	2,167	2,253
Perrigo Finance Unlimited Co.	3.900%	12/15/24	10,100	10,724
Perrigo Finance Unlimited Co.	4.375%	3/15/26	8,986	9,798
Perrigo Finance Unlimited Co.	3.150%	6/15/30	7,200	7,281
Perrigo Finance Unlimited Co.	4.900%	12/15/44	3,912	4,181
Pfizer Inc.	3.000%	9/15/21	9,035	9,327
Pfizer Inc.	2.200%	12/15/21	7,754	7,965
Pfizer Inc.	2.800%	3/11/22	9,705	10,081
Pfizer Inc.	3.000%	6/15/23	10,910	11,687
Pfizer Inc.	3.200%	9/15/23	7,150	7,730
Pfizer Inc.	2.950%	3/15/24	10,000	10,811

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Pfizer Inc.	3.400%	5/15/24	7,009	7,763
Pfizer Inc.	0.800%	5/28/25	6,375	6,378
Pfizer Inc.	2.750%	6/3/26	17,160	18,910
Pfizer Inc.	3.000%	12/15/26	21,398	24,070
Pfizer Inc.	3.600%	9/15/28	15,600	18,380
Pfizer Inc.	3.450%	3/15/29	23,785	27,720
Pfizer Inc.	2.625%	4/1/30	17,295	19,004
Pfizer Inc.	1.700%	5/28/30	13,000	13,215
Pfizer Inc.	4.000%	12/15/36	15,805	19,298
Pfizer Inc.	4.100%	9/15/38	11,050	13,786
Pfizer Inc.	3.900%	3/15/39	17,074	20,923
Pfizer Inc.	7.200%	3/15/39	17,389	28,936
Pfizer Inc.	2.550%	5/28/40	11,500	11,883
Pfizer Inc.	5.600%	9/15/40	1,700	2,468
Pfizer Inc.	4.300%	6/15/43	12,396	15,918
Pfizer Inc.	4.400%	5/15/44	20,404	26,763
Pfizer Inc.	4.125%	12/15/46	12,079	15,494
Pfizer Inc.	4.200%	9/15/48	14,980	19,551
Pfizer Inc.	4.000%	3/15/49	6,545	8,301
Pfizer Inc.	2.700%	5/28/50	25,450	26,222
Pharmacia LLC	6.600%	12/1/28	7,990	10,999
Philip Morris International Inc.	2.900%	11/15/21	4,573	4,730
Philip Morris International Inc.	2.625%	2/18/22	2,273	2,344
Philip Morris International Inc.	2.375%	8/17/22	9,063	9,397
Philip Morris International Inc.	2.500%	8/22/22	2,420	2,517
Philip Morris International Inc.	2.500%	11/2/22	8,325	8,703
Philip Morris International Inc.	2.625%	3/6/23	7,140	7,537
Philip Morris International Inc.	1.125%	5/1/23	1,680	1,705
Philip Morris International Inc.	2.125%	5/10/23	8,765	9,117
Philip Morris International Inc.	3.600%	11/15/23	12,466	13,676
Philip Morris International Inc.	2.875%	5/1/24	17,605	18,886
Philip Morris International Inc.	3.250%	11/10/24	14,670	16,196
Philip Morris International Inc.	1.500%	5/1/25	4,428	4,540
Philip Morris International Inc.	3.375%	8/11/25	9,324	10,386
Philip Morris International Inc.	2.750%	2/25/26	15,591	16,953
Philip Morris International Inc.	3.125%	8/17/27	2,015	2,231
Philip Morris International Inc.	3.125%	3/2/28	6,900	7,682
Philip Morris International Inc.	3.375%	8/15/29	9,245	10,503
Philip Morris International Inc.	2.100%	5/1/30	12,425	12,787
Philip Morris International Inc.	6.375%	5/16/38	13,842	20,843
Philip Morris International Inc.	4.375%	11/15/41	12,424	15,081
Philip Morris International Inc.	4.500%	3/20/42	9,669	11,873
Philip Morris International Inc.	3.875%	8/21/42	8,790	10,028
Philip Morris International Inc.	4.125%	3/4/43	10,935	12,838
Philip Morris International Inc.	4.875%	11/15/43	10,073	12,875
Philip Morris International Inc.	4.250%	11/10/44	16,762	20,255
4 Procter & Gamble - Esop	9.360%	1/1/21	737	755
Procter & Gamble Co.	1.700%	11/3/21	14,081	14,337
Procter & Gamble Co.	2.300%	2/6/22	11,335	11,703
Procter & Gamble Co.	2.150%	8/11/22	6,620	6,870
Procter & Gamble Co.	3.100%	8/15/23	14,542	15,836
Procter & Gamble Co.	2.450%	3/25/25	8,678	9,419
Procter & Gamble Co.	2.700%	2/2/26	11,238	12,533
Procter & Gamble Co.	2.450%	11/3/26	12,550	13,767
Procter & Gamble Co.	2.800%	3/25/27	5,950	6,619
Procter & Gamble Co.	2.850%	8/11/27	4,585	5,178
Procter & Gamble Co.	3.000%	3/25/30	21,855	25,005
Procter & Gamble Co.	5.500%	2/1/34	5,680	8,253
Procter & Gamble Co.	5.800%	8/15/34	2,000	3,007
Procter & Gamble Co.	5.550%	3/5/37	1,500	2,303
Procter & Gamble Co.	3.550%	3/25/40	11,600	13,976
Procter & Gamble Co.	3.500%	10/25/47	11,596	14,229
Procter & Gamble Co.	3.600%	3/25/50	19,268	24,092
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	2,125	2,272

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Providence St. Joseph Health Obligated Group	2.532%	10/1/29	8,645	9,023
4	Providence St. Joseph Health Obligated Group	3.744%	10/1/47	4,868	5,391
4	Providence St. Joseph Health Obligated Group	3.930%	10/1/48	4,075	4,641
	Quest Diagnostics Inc.	4.250%	4/1/24	4,565	5,049
	Quest Diagnostics Inc.	3.500%	3/30/25	6,420	7,035
	Quest Diagnostics Inc.	3.450%	6/1/26	7,629	8,550
	Quest Diagnostics Inc.	4.200%	6/30/29	3,475	4,025
	Quest Diagnostics Inc.	2.950%	6/30/30	13,360	14,093
	Quest Diagnostics Inc.	2.800%	6/30/31	6,700	7,015
	Quest Diagnostics Inc.	5.750%	1/30/40	1,368	1,696
	Quest Diagnostics Inc.	4.700%	3/30/45	2,898	3,512
	Reynolds American Inc.	4.000%	6/12/22	10,980	11,600
	Reynolds American Inc.	4.850%	9/15/23	4,175	4,651
	Reynolds American Inc.	4.450%	6/12/25	32,372	36,470
	Reynolds American Inc.	5.700%	8/15/35	15,463	19,250
	Reynolds American Inc.	7.250%	6/15/37	5,669	7,465
	Reynolds American Inc.	8.125%	5/1/40	2,569	3,513
	Reynolds American Inc.	7.000%	8/4/41	3,375	4,323
	Reynolds American Inc.	6.150%	9/15/43	9,203	11,596
	Reynolds American Inc.	5.850%	8/15/45	26,459	32,409
	RUSH Obligated Group	3.922%	11/15/29	1,000	1,120
	RWJ Barnabas Health Inc.	3.949%	7/1/46	5,428	6,046
	RWJ Barnabas Health Inc.	3.477%	7/1/49	1,750	1,793
	Sanofi	4.000%	3/29/21	14,644	15,028
	Sanofi	3.375%	6/19/23	15,300	16,552
	Sanofi	3.625%	6/19/28	17,345	20,246
	Shire Acquisitions Investments Ireland DAC	2.400%	9/23/21	40,218	40,997
	Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	45,170	47,849
	Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	37,617	41,741
	Spectrum Health System Obligated Group	3.487%	7/15/49	3,652	4,036
	SSM Health Care Corp.	3.688%	6/1/23	8,575	9,198
	SSM Health Care Corp.	3.823%	6/1/27	5,200	5,681
	Stanford Health Care	3.310%	8/15/30	100	110
	Stanford Health Care	3.795%	11/15/48	6,500	7,704
	Stryker Corp.	3.375%	5/15/24	12,870	13,963
	Stryker Corp.	1.150%	6/15/25	5,400	5,436
	Stryker Corp.	3.375%	11/1/25	12,375	13,766
	Stryker Corp.	3.500%	3/15/26	10,015	11,251
	Stryker Corp.	3.650%	3/7/28	7,295	8,376
	Stryker Corp.	1.950%	6/15/30	18,750	18,765
	Stryker Corp.	4.100%	4/1/43	4,500	5,373
	Stryker Corp.	4.375%	5/15/44	3,975	4,831
	Stryker Corp.	4.625%	3/15/46	7,235	9,413
	Stryker Corp.	2.900%	6/15/50	6,500	6,471
	Sutter Health	3.695%	8/15/28	3,700	4,122
	Sutter Health	4.091%	8/15/48	4,950	5,811
	Sysco Corp.	2.500%	7/15/21	5,300	5,383
	Sysco Corp.	2.600%	6/12/22	2,650	2,735
	Sysco Corp.	3.550%	3/15/25	5,190	5,591
	Sysco Corp.	3.750%	10/1/25	7,290	7,989
	Sysco Corp.	3.300%	7/15/26	9,910	10,593
	Sysco Corp.	3.250%	7/15/27	20,876	22,089
	Sysco Corp.	2.400%	2/15/30	2,000	1,976
	Sysco Corp.	5.950%	4/1/30	14,750	18,499
	Sysco Corp.	6.600%	4/1/40	11,845	16,010
	Sysco Corp.	4.850%	10/1/45	6,560	7,606
	Sysco Corp.	4.500%	4/1/46	6,265	6,797
	Sysco Corp.	4.450%	3/15/48	7,467	8,167
	Sysco Corp.	3.300%	2/15/50	6,000	5,642
	Sysco Corp.	6.600%	4/1/50	14,450	20,065
	Takeda Pharmaceutical Co. Ltd.	4.000%	11/26/21	13,600	14,182
	Takeda Pharmaceutical Co. Ltd.	4.400%	11/26/23	14,725	16,390
	Takeda Pharmaceutical Co. Ltd.	5.000%	11/26/28	20,950	25,828
	Takeda Pharmaceutical Co. Ltd.	2.050%	3/31/30	6,000	6,009

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Takeda Pharmaceutical Co. Ltd.	3.025%	7/9/40	6,150	6,204
	Takeda Pharmaceutical Co. Ltd.	3.175%	7/9/50	10,450	10,469
	Takeda Pharmaceutical Co. Ltd.	3.375%	7/9/60	9,000	8,980
4	Texas Health Resources	4.330%	11/15/55	2,725	3,558
	Thermo Fisher Scientific Inc.	3.000%	4/15/23	12,051	12,759
	Thermo Fisher Scientific Inc.	4.150%	2/1/24	8,139	8,984
	Thermo Fisher Scientific Inc.	4.133%	3/25/25	15,811	18,058
	Thermo Fisher Scientific Inc.	3.650%	12/15/25	9,825	11,040
	Thermo Fisher Scientific Inc.	2.950%	9/19/26	15,695	17,282
	Thermo Fisher Scientific Inc.	3.200%	8/15/27	13,297	14,799
	Thermo Fisher Scientific Inc.	2.600%	10/1/29	4,380	4,735
	Thermo Fisher Scientific Inc.	4.497%	3/25/30	5,125	6,329
	Thermo Fisher Scientific Inc.	5.300%	2/1/44	7,288	10,189
	Thermo Fisher Scientific Inc.	4.100%	8/15/47	7,600	9,411
	Toledo Hospital	5.325%	11/15/28	4,000	4,265
	Toledo Hospital	5.750%	11/15/38	3,500	4,101
	Toledo Hospital	6.015%	11/15/48	4,600	5,080
	Trinity Health Corp.	4.125%	12/1/45	6,815	7,972
4	Trinity Health Corp.	3.434%	12/1/48	1,660	1,734
	Tyson Foods Inc.	2.250%	8/23/21	4,180	4,246
	Tyson Foods Inc.	4.500%	6/15/22	17,915	19,047
	Tyson Foods Inc.	3.900%	9/28/23	2,950	3,218
	Tyson Foods Inc.	3.950%	8/15/24	19,341	21,417
	Tyson Foods Inc.	4.000%	3/1/26	10,745	12,298
	Tyson Foods Inc.	3.550%	6/2/27	15,790	17,478
	Tyson Foods Inc.	4.350%	3/1/29	17,443	20,498
	Tyson Foods Inc.	4.875%	8/15/34	9,141	11,699
	Tyson Foods Inc.	5.150%	8/15/44	13,927	17,812
	Tyson Foods Inc.	4.550%	6/2/47	10,325	12,511
	Tyson Foods Inc.	5.100%	9/28/48	17,422	22,494
	Unilever Capital Corp.	2.750%	3/22/21	4,006	4,076
	Unilever Capital Corp.	1.375%	7/28/21	10,405	10,518
	Unilever Capital Corp.	3.000%	3/7/22	9,750	10,151
	Unilever Capital Corp.	2.200%	5/5/22	900	926
	Unilever Capital Corp.	3.250%	3/7/24	16,450	17,887
	Unilever Capital Corp.	2.600%	5/5/24	24,325	25,964
	Unilever Capital Corp.	3.100%	7/30/25	9,825	10,882
	Unilever Capital Corp.	2.000%	7/28/26	10,625	11,231
	Unilever Capital Corp.	2.900%	5/5/27	6,350	7,036
	Unilever Capital Corp.	3.500%	3/22/28	12,875	14,843
	Unilever Capital Corp.	2.125%	9/6/29	11,770	12,412
	Unilever Capital Corp.	5.900%	11/15/32	8,475	12,245
6	Upjohn Inc.	1.125%	6/22/22	12,050	12,123
6	Upjohn Inc.	1.650%	6/22/25	9,250	9,430
6	Upjohn Inc.	2.300%	6/22/27	7,200	7,433
6	Upjohn Inc.	2.700%	6/22/30	14,490	14,932
6	Upjohn Inc.	3.850%	6/22/40	16,865	18,101
6	Upjohn Inc.	4.000%	6/22/50	22,235	23,820
	UPMC	3.600%	4/3/25	6,550	7,088
	Whirlpool Corp.	4.700%	6/1/22	4,380	4,652
	Whirlpool Corp.	4.000%	3/1/24	3,529	3,812
	Whirlpool Corp.	3.700%	5/1/25	3,788	4,122
	Whirlpool Corp.	4.750%	2/26/29	8,615	10,257
	Whirlpool Corp.	4.500%	6/1/46	6,082	6,768
	Whirlpool Corp.	4.600%	5/15/50	3,225	3,673
4	Willis-Knighton Medical Center	4.813%	9/1/48	3,250	4,060
	Wyeth LLC	7.250%	3/1/23	2,400	2,824
	Wyeth LLC	6.450%	2/1/24	10,325	12,417
	Wyeth LLC	6.500%	2/1/34	8,985	13,980
	Wyeth LLC	6.000%	2/15/36	5,465	7,911
	Wyeth LLC	5.950%	4/1/37	23,913	35,080
	Zeneca Wilmington Inc.	7.000%	11/15/23	4,275	5,017
	Zimmer Biomet Holdings Inc.	3.375%	11/30/21	6,005	6,170
	Zimmer Biomet Holdings Inc.	3.150%	4/1/22	10,075	10,451

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	3,075	3,259
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	21,280	23,084
Zimmer Biomet Holdings Inc.	3.550%	3/20/30	7,000	7,550
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	1,650	2,049
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	8,945	9,620
Zoetis Inc.	3.250%	8/20/21	3,300	3,399
Zoetis Inc.	3.250%	2/1/23	14,745	15,573
Zoetis Inc.	4.500%	11/13/25	4,325	5,038
Zoetis Inc.	3.000%	9/12/27	10,404	11,453
Zoetis Inc.	3.900%	8/20/28	5,700	6,687
Zoetis Inc.	2.000%	5/15/30	4,800	4,898
Zoetis Inc.	4.700%	2/1/43	13,728	18,120
Zoetis Inc.	3.950%	9/12/47	8,047	9,694
Zoetis Inc.	4.450%	8/20/48	4,575	5,970
Zoetis Inc.	3.000%	5/15/50	4,600	4,772
Energy (2.3%)				
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	2.773%	12/15/22	14,530	15,161
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	21,245	22,552
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.138%	11/7/29	6,205	6,468
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.486%	5/1/30	4,364	5,009
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	15,465	15,937
Baker Hughes Holdings LLC	5.125%	9/15/40	14,938	18,029
Boardwalk Pipelines LP	3.375%	2/1/23	3,425	3,459
Boardwalk Pipelines LP	4.950%	12/15/24	8,050	8,610
Boardwalk Pipelines LP	5.950%	6/1/26	12,440	13,902
Boardwalk Pipelines LP	4.450%	7/15/27	9,112	9,545
BP Capital Markets America Inc.	2.112%	9/16/21	10,701	10,898
BP Capital Markets America Inc.	3.245%	5/6/22	21,821	22,877
BP Capital Markets America Inc.	2.520%	9/19/22	8,150	8,444
BP Capital Markets America Inc.	2.937%	4/6/23	6,200	6,559
BP Capital Markets America Inc.	2.750%	5/10/23	10,050	10,594
BP Capital Markets America Inc.	3.216%	11/28/23	18,853	20,169
BP Capital Markets America Inc.	3.790%	2/6/24	3,560	3,889
BP Capital Markets America Inc.	3.224%	4/14/24	3,000	3,221
BP Capital Markets America Inc.	3.194%	4/6/25	4,900	5,325
BP Capital Markets America Inc.	3.796%	9/21/25	10,535	11,841
BP Capital Markets America Inc.	3.410%	2/11/26	7,869	8,692
BP Capital Markets America Inc.	3.119%	5/4/26	18,198	19,835
BP Capital Markets America Inc.	3.017%	1/16/27	7,577	8,200
BP Capital Markets America Inc.	3.588%	4/14/27	5,000	5,528
BP Capital Markets America Inc.	3.937%	9/21/28	13,150	15,015
BP Capital Markets America Inc.	4.234%	11/6/28	17,225	20,053
BP Capital Markets America Inc.	3.633%	4/6/30	20,145	22,716
BP Capital Markets America Inc.	3.000%	2/24/50	26,820	26,380
BP Capital Markets plc	3.561%	11/1/21	15,770	16,361
BP Capital Markets plc	3.062%	3/17/22	4,000	4,155
BP Capital Markets plc	3.245%	5/6/22	12,663	13,276
BP Capital Markets plc	2.500%	11/6/22	14,787	15,375
BP Capital Markets plc	3.994%	9/26/23	7,105	7,792
BP Capital Markets plc	3.814%	2/10/24	6,981	7,672
BP Capital Markets plc	3.535%	11/4/24	24,366	26,773
BP Capital Markets plc	3.506%	3/17/25	19,617	21,699
BP Capital Markets plc	3.279%	9/19/27	25,700	28,042
BP Capital Markets plc	3.723%	11/28/28	14,809	16,843
⁴ BP Capital Markets plc	4.375%	12/31/49	5,000	5,029
⁴ BP Capital Markets plc	4.875%	12/31/49	4,500	4,666
Burlington Resources Finance Co.	7.200%	8/15/31	3,455	4,956
Burlington Resources Finance Co.	7.400%	12/1/31	5,765	8,251

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Canadian Natural Resources Ltd.	3.450%	11/15/21	6,588	6,736
Canadian Natural Resources Ltd.	2.950%	1/15/23	15,022	15,499
Canadian Natural Resources Ltd.	3.800%	4/15/24	6,673	7,082
Canadian Natural Resources Ltd.	3.900%	2/1/25	140	151
Canadian Natural Resources Ltd.	2.050%	7/15/25	5,000	4,998
Canadian Natural Resources Ltd.	3.850%	6/1/27	20,728	22,153
Canadian Natural Resources Ltd.	2.950%	7/15/30	8,000	7,967
Canadian Natural Resources Ltd.	7.200%	1/15/32	5,468	6,842
Canadian Natural Resources Ltd.	6.450%	6/30/33	7,323	8,788
Canadian Natural Resources Ltd.	5.850%	2/1/35	4,225	4,890
Canadian Natural Resources Ltd.	6.500%	2/15/37	9,797	11,683
Canadian Natural Resources Ltd.	6.250%	3/15/38	11,599	13,745
Canadian Natural Resources Ltd.	6.750%	2/1/39	5,484	6,663
Canadian Natural Resources Ltd.	4.950%	6/1/47	5,000	5,463
Cheniere Corpus Christi Holdings LLC	7.000%	6/30/24	11,114	12,649
Cheniere Corpus Christi Holdings LLC	5.875%	3/31/25	11,222	12,583
Cheniere Corpus Christi Holdings LLC	5.125%	6/30/27	25,624	28,122
Cheniere Corpus Christi Holdings LLC	3.700%	11/15/29	18,534	18,905
Chevron Corp.	2.411%	3/3/22	4,995	5,139
Chevron Corp.	2.498%	3/3/22	8,340	8,610
Chevron Corp.	2.355%	12/5/22	23,782	24,735
Chevron Corp.	1.141%	5/11/23	15,000	15,249
Chevron Corp.	2.566%	5/16/23	5,850	6,171
Chevron Corp.	3.191%	6/24/23	21,978	23,541
Chevron Corp.	2.895%	3/3/24	15,570	16,755
Chevron Corp.	1.554%	5/11/25	24,500	25,121
Chevron Corp.	3.326%	11/17/25	5,933	6,638
Chevron Corp.	2.954%	5/16/26	22,195	24,520
Chevron Corp.	1.995%	5/11/27	7,800	8,137
Chevron Corp.	2.236%	5/11/30	20,000	20,881
Chevron Corp.	2.978%	5/11/40	6,000	6,393
Chevron Corp.	3.078%	5/11/50	11,700	12,415
Cimarex Energy Co.	4.375%	6/1/24	10,950	11,552
Cimarex Energy Co.	3.900%	5/15/27	13,976	14,098
Cimarex Energy Co.	4.375%	3/15/29	2,278	2,332
Columbia Pipeline Group Inc.	4.500%	6/1/25	18,475	21,078
Columbia Pipeline Group Inc.	5.800%	6/1/45	5,450	6,628
Concho Resources Inc.	3.750%	10/1/27	29,296	31,237
Concho Resources Inc.	4.300%	8/15/28	24,805	27,223
Concho Resources Inc.	4.875%	10/1/47	9,680	10,878
Concho Resources Inc.	4.850%	8/15/48	7,908	8,827
ConocoPhillips	5.900%	10/15/32	14,026	18,967
ConocoPhillips	5.900%	5/15/38	9,580	13,030
ConocoPhillips	6.500%	2/1/39	28,234	40,803
ConocoPhillips Canada Funding Co. I	5.950%	10/15/36	8,100	10,798
ConocoPhillips Co.	3.350%	11/15/24	3,123	3,410
ConocoPhillips Co.	4.950%	3/15/26	23,004	27,517
ConocoPhillips Co.	4.300%	11/15/44	10,567	12,878
ConocoPhillips Holding Co.	6.950%	4/15/29	24,859	34,503
Devon Energy Corp.	5.850%	12/15/25	4,051	4,481
Devon Energy Corp.	7.950%	4/15/32	5,705	6,668
Devon Energy Corp.	5.600%	7/15/41	15,305	14,903
Devon Energy Corp.	4.750%	5/15/42	10,249	8,904
Devon Energy Corp.	5.000%	6/15/45	9,363	8,380
Devon Financing Co. LLC	7.875%	9/30/31	7,787	9,072
Diamondback Energy Inc.	2.875%	12/1/24	12,100	12,115
Diamondback Energy Inc.	4.750%	5/31/25	1,600	1,716
Diamondback Energy Inc.	5.375%	5/31/25	4,500	4,646
Diamondback Energy Inc.	3.250%	12/1/26	17,350	17,458
Diamondback Energy Inc.	3.500%	12/1/29	18,050	17,441
Dominion Energy Gas Holdings LLC	3.550%	11/1/23	13,725	14,749
Dominion Energy Gas Holdings LLC	2.500%	11/15/24	5,500	5,788
Dominion Energy Gas Holdings LLC	3.600%	12/15/24	7,750	8,484
Dominion Energy Gas Holdings LLC	3.000%	11/15/29	4,100	4,360

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Dominion Energy Gas Holdings LLC	4.800%	11/1/43	6,535	7,545
Dominion Energy Gas Holdings LLC	4.600%	12/15/44	5,035	5,750
Dominion Energy Gas Holdings LLC	3.900%	11/15/49	200	206
Enable Midstream Partners LP	3.900%	5/15/24	13,580	13,274
Enable Midstream Partners LP	4.400%	3/15/27	12,490	11,600
Enable Midstream Partners LP	4.950%	5/15/28	15,885	14,713
Enable Midstream Partners LP	5.000%	5/15/44	1,185	947
Enbridge Energy Partners LP	4.200%	9/15/21	1,482	1,528
Enbridge Energy Partners LP	5.875%	10/15/25	4,585	5,456
Enbridge Energy Partners LP	7.500%	4/15/38	9,910	13,529
Enbridge Energy Partners LP	5.500%	9/15/40	2,845	3,373
Enbridge Energy Partners LP	7.375%	10/15/45	11,616	16,320
Enbridge Inc.	2.900%	7/15/22	7,430	7,688
Enbridge Inc.	4.000%	10/1/23	1,900	2,059
Enbridge Inc.	2.500%	1/15/25	6,305	6,535
Enbridge Inc.	4.250%	12/1/26	7,432	8,455
Enbridge Inc.	3.700%	7/15/27	26,050	28,340
Enbridge Inc.	3.125%	11/15/29	11,900	12,381
Enbridge Inc.	4.500%	6/10/44	8,210	9,325
Enbridge Inc.	5.500%	12/1/46	450	555
Enbridge Inc.	4.000%	11/15/49	5,725	6,022
Energy Transfer Operating LP	5.200%	2/1/22	8,554	8,960
Energy Transfer Operating LP	3.600%	2/1/23	20,586	21,332
Energy Transfer Operating LP	4.250%	3/15/23	22,740	23,991
Energy Transfer Operating LP	4.200%	9/15/23	7,420	7,884
Energy Transfer Operating LP	4.900%	2/1/24	2,029	2,196
Energy Transfer Operating LP	4.500%	4/15/24	1,250	1,350
Energy Transfer Operating LP	4.050%	3/15/25	21,725	23,083
Energy Transfer Operating LP	2.900%	5/15/25	10,834	11,091
Energy Transfer Operating LP	4.750%	1/15/26	14,800	16,114
Energy Transfer Operating LP	4.200%	4/15/27	9,520	9,948
Energy Transfer Operating LP	5.500%	6/1/27	17,500	19,469
Energy Transfer Operating LP	5.250%	4/15/29	13,140	14,290
Energy Transfer Operating LP	3.750%	5/15/30	13,475	13,340
Energy Transfer Operating LP	4.900%	3/15/35	4,948	4,948
Energy Transfer Operating LP	6.250%	4/15/49	18,680	19,847
Energy Transfer Operating LP	5.000%	5/15/50	19,300	18,238
Energy Transfer Partners LP	4.950%	6/15/28	16,475	17,690
Energy Transfer Partners LP	6.625%	10/15/36	3,980	4,383
Energy Transfer Partners LP	5.800%	6/15/38	9,725	9,907
Energy Transfer Partners LP	7.500%	7/1/38	5,882	6,867
Energy Transfer Partners LP	6.050%	6/1/41	8,370	8,600
Energy Transfer Partners LP	6.500%	2/1/42	12,383	13,559
Energy Transfer Partners LP	5.150%	2/1/43	2,074	1,924
Energy Transfer Partners LP	5.950%	10/1/43	5,272	5,292
Energy Transfer Partners LP	5.150%	3/15/45	4,328	4,106
Energy Transfer Partners LP	6.125%	12/15/45	19,444	20,441
Energy Transfer Partners LP	5.300%	4/15/47	9,430	9,182
Energy Transfer Partners LP	6.000%	6/15/48	16,085	16,688
Enterprise Products Operating LLC	3.500%	2/1/22	9,775	10,189
Enterprise Products Operating LLC	4.050%	2/15/22	475	500
Enterprise Products Operating LLC	3.350%	3/15/23	20,448	21,643
Enterprise Products Operating LLC	3.900%	2/15/24	15,140	16,537
Enterprise Products Operating LLC	3.750%	2/15/25	22,760	25,130
Enterprise Products Operating LLC	3.700%	2/15/26	7,602	8,525
Enterprise Products Operating LLC	3.950%	2/15/27	2,947	3,354
Enterprise Products Operating LLC	4.150%	10/16/28	5,250	5,972
Enterprise Products Operating LLC	3.125%	7/31/29	22,585	24,155
Enterprise Products Operating LLC	2.800%	1/31/30	16,225	16,903
Enterprise Products Operating LLC	6.875%	3/1/33	6,493	8,444
Enterprise Products Operating LLC	6.650%	10/15/34	1,760	2,375
Enterprise Products Operating LLC	7.550%	4/15/38	3,344	4,960
Enterprise Products Operating LLC	6.125%	10/15/39	13,461	17,284
Enterprise Products Operating LLC	5.950%	2/1/41	10,706	13,712

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Enterprise Products Operating LLC	5.700%	2/15/42	6,495	8,067
Enterprise Products Operating LLC	4.850%	8/15/42	8,590	9,831
Enterprise Products Operating LLC	4.450%	2/15/43	16,823	18,574
Enterprise Products Operating LLC	4.850%	3/15/44	8,435	9,797
Enterprise Products Operating LLC	5.100%	2/15/45	6,457	7,664
Enterprise Products Operating LLC	4.900%	5/15/46	26,028	30,430
Enterprise Products Operating LLC	4.250%	2/15/48	24,590	26,966
Enterprise Products Operating LLC	4.800%	2/1/49	9,876	11,637
Enterprise Products Operating LLC	4.200%	1/31/50	23,300	25,791
Enterprise Products Operating LLC	3.700%	1/31/51	15,315	16,031
Enterprise Products Operating LLC	4.950%	10/15/54	7,870	8,744
Enterprise Products Operating LLC	3.950%	1/31/60	19,415	19,946
4 Enterprise Products Operating LLC	4.875%	8/16/77	600	525
4 Enterprise Products Operating LLC	5.250%	8/16/77	5,975	5,587
4 Enterprise Products Operating LLC	5.375%	2/15/78	8,390	7,541
EOG Resources Inc.	2.625%	3/15/23	13,433	14,073
EOG Resources Inc.	3.150%	4/1/25	8,281	9,048
EOG Resources Inc.	4.150%	1/15/26	14,160	16,331
EOG Resources Inc.	4.375%	4/15/30	12,215	14,533
EOG Resources Inc.	4.950%	4/15/50	16,930	21,800
Exxon Mobil Corp.	2.397%	3/6/22	32,010	32,916
Exxon Mobil Corp.	1.902%	8/16/22	8,950	9,206
Exxon Mobil Corp.	2.726%	3/1/23	36,632	38,535
Exxon Mobil Corp.	1.571%	4/15/23	22,000	22,530
Exxon Mobil Corp.	2.019%	8/16/24	18,417	19,198
Exxon Mobil Corp.	2.709%	3/6/25	20,350	21,827
Exxon Mobil Corp.	2.992%	3/19/25	36,100	39,190
Exxon Mobil Corp.	3.043%	3/1/26	16,426	18,020
Exxon Mobil Corp.	2.275%	8/16/26	12,456	13,281
Exxon Mobil Corp.	3.294%	3/19/27	10,000	11,105
Exxon Mobil Corp.	2.440%	8/16/29	14,650	15,475
Exxon Mobil Corp.	3.482%	3/19/30	24,040	27,310
Exxon Mobil Corp.	2.610%	10/15/30	26,888	28,644
Exxon Mobil Corp.	2.995%	8/16/39	11,250	11,575
Exxon Mobil Corp.	4.227%	3/19/40	27,000	32,487
Exxon Mobil Corp.	3.567%	3/6/45	16,550	18,368
Exxon Mobil Corp.	4.114%	3/1/46	19,275	23,163
Exxon Mobil Corp.	3.095%	8/16/49	25,450	26,495
Exxon Mobil Corp.	4.327%	3/19/50	50,800	63,168
Exxon Mobil Corp.	3.452%	4/15/51	35,375	39,062
Halliburton Co.	3.500%	8/1/23	1,094	1,146
Halliburton Co.	3.800%	11/15/25	6,999	7,559
Halliburton Co.	2.920%	3/1/30	20,433	19,386
Halliburton Co.	4.850%	11/15/35	18,496	19,213
Halliburton Co.	6.700%	9/15/38	13,598	16,114
Halliburton Co.	4.500%	11/15/41	2,060	1,970
Halliburton Co.	4.750%	8/1/43	11,030	10,892
Halliburton Co.	5.000%	11/15/45	29,443	30,437
Helmerich & Payne Inc.	4.650%	3/15/25	5,000	5,229
Hess Corp.	3.500%	7/15/24	3,350	3,371
Hess Corp.	4.300%	4/1/27	9,140	9,437
Hess Corp.	7.875%	10/1/29	7,493	8,992
Hess Corp.	7.300%	8/15/31	4,873	5,714
Hess Corp.	7.125%	3/15/33	5,292	6,178
Hess Corp.	6.000%	1/15/40	17,160	18,447
Hess Corp.	5.600%	2/15/41	17,358	18,204
HollyFrontier Corp.	5.875%	4/1/26	3,820	4,192
Husky Energy Inc.	3.950%	4/15/22	12,771	13,026
Husky Energy Inc.	4.000%	4/15/24	13,898	14,206
Husky Energy Inc.	4.400%	4/15/29	10,850	10,864
Husky Energy Inc.	6.800%	9/15/37	3,316	3,528
Kinder Morgan Energy Partners LP	5.800%	3/1/21	6,435	6,636
Kinder Morgan Energy Partners LP	5.000%	10/1/21	13,815	14,349
Kinder Morgan Energy Partners LP	4.150%	3/1/22	6,364	6,681

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Kinder Morgan Energy Partners LP	3.950%	9/1/22	8,949	9,418
Kinder Morgan Energy Partners LP	3.450%	2/15/23	10,394	10,927
Kinder Morgan Energy Partners LP	3.500%	9/1/23	14,399	15,296
Kinder Morgan Energy Partners LP	4.150%	2/1/24	450	488
Kinder Morgan Energy Partners LP	4.300%	5/1/24	21,611	23,637
Kinder Morgan Energy Partners LP	4.250%	9/1/24	2,534	2,793
Kinder Morgan Energy Partners LP	7.400%	3/15/31	285	370
Kinder Morgan Energy Partners LP	7.300%	8/15/33	3,590	4,752
Kinder Morgan Energy Partners LP	5.800%	3/15/35	6,549	7,730
Kinder Morgan Energy Partners LP	6.500%	2/1/37	21,684	27,312
Kinder Morgan Energy Partners LP	6.950%	1/15/38	6,021	7,971
Kinder Morgan Energy Partners LP	6.500%	9/1/39	7,695	10,172
Kinder Morgan Energy Partners LP	6.550%	9/15/40	8,250	10,653
Kinder Morgan Energy Partners LP	7.500%	11/15/40	7,575	10,744
Kinder Morgan Energy Partners LP	6.375%	3/1/41	2,615	3,325
Kinder Morgan Energy Partners LP	5.625%	9/1/41	12,464	14,618
Kinder Morgan Energy Partners LP	5.000%	8/15/42	5,281	5,901
Kinder Morgan Energy Partners LP	4.700%	11/1/42	12,174	13,075
Kinder Morgan Energy Partners LP	5.000%	3/1/43	3,791	4,205
Kinder Morgan Energy Partners LP	5.500%	3/1/44	11,177	13,252
Kinder Morgan Energy Partners LP	5.400%	9/1/44	3,045	3,582
Kinder Morgan Inc.	3.150%	1/15/23	10,749	11,260
Kinder Morgan Inc.	4.300%	6/1/25	10,049	11,251
Kinder Morgan Inc.	4.300%	3/1/28	14,394	16,307
Kinder Morgan Inc.	7.800%	8/1/31	4,950	6,696
Kinder Morgan Inc.	7.750%	1/15/32	10,753	15,043
Kinder Morgan Inc.	5.300%	12/1/34	17,909	20,572
Kinder Morgan Inc.	5.550%	6/1/45	19,971	24,220
Kinder Morgan Inc.	5.050%	2/15/46	9,821	11,178
Magellan Midstream Partners LP	5.000%	3/1/26	8,550	9,834
Magellan Midstream Partners LP	3.250%	6/1/30	7,600	8,024
Magellan Midstream Partners LP	5.150%	10/15/43	191	211
Magellan Midstream Partners LP	4.250%	9/15/46	4,252	4,355
Magellan Midstream Partners LP	4.200%	10/3/47	13,068	13,404
Magellan Midstream Partners LP	4.850%	2/1/49	6,375	7,055
Magellan Midstream Partners LP	3.950%	3/1/50	2,150	2,161
Marathon Oil Corp.	2.800%	11/1/22	13,339	13,356
Marathon Oil Corp.	3.850%	6/1/25	10,000	10,100
Marathon Oil Corp.	4.400%	7/15/27	16,952	16,634
Marathon Oil Corp.	6.800%	3/15/32	6,865	7,285
Marathon Oil Corp.	6.600%	10/1/37	16,405	16,282
Marathon Oil Corp.	5.200%	6/1/45	2,000	1,845
Marathon Petroleum Corp.	5.125%	3/1/21	20,745	21,290
Marathon Petroleum Corp.	5.375%	10/1/22	2,125	2,138
Marathon Petroleum Corp.	4.500%	5/1/23	7,000	7,543
Marathon Petroleum Corp.	4.750%	12/15/23	5,955	6,506
Marathon Petroleum Corp.	5.125%	4/1/24	1,000	996
Marathon Petroleum Corp.	3.625%	9/15/24	7,380	7,841
Marathon Petroleum Corp.	4.700%	5/1/25	5,526	6,189
Marathon Petroleum Corp.	5.125%	12/15/26	24,420	28,205
Marathon Petroleum Corp.	3.800%	4/1/28	8,450	8,957
Marathon Petroleum Corp.	6.500%	3/1/41	13,215	16,403
Marathon Petroleum Corp.	4.750%	9/15/44	8,422	8,759
Marathon Petroleum Corp.	5.850%	12/15/45	1,459	1,574
Marathon Petroleum Corp.	4.500%	4/1/48	5,935	6,091
Marathon Petroleum Corp.	5.000%	9/15/54	6,448	6,537
MPLX LP	3.500%	12/1/22	5,310	5,522
MPLX LP	3.375%	3/15/23	5,677	5,904
MPLX LP	4.500%	7/15/23	19,500	20,938
MPLX LP	6.375%	5/1/24	1,000	1,034
MPLX LP	4.875%	12/1/24	32,551	36,172
MPLX LP	5.250%	1/15/25	2,637	2,742
MPLX LP	4.000%	2/15/25	4,208	4,513
MPLX LP	4.875%	6/1/25	7,084	7,908

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MPLX LP	4.125%	3/1/27	13,791	14,722
MPLX LP	4.250%	12/1/27	18,982	20,714
MPLX LP	4.000%	3/15/28	12,043	12,735
MPLX LP	4.500%	4/15/38	18,800	18,800
MPLX LP	5.200%	3/1/47	19,445	20,903
MPLX LP	5.200%	12/1/47	17,135	17,756
MPLX LP	4.700%	4/15/48	15,700	15,739
MPLX LP	5.500%	2/15/49	16,100	18,193
MPLX LP	4.900%	4/15/58	7,250	7,178
National Fuel Gas Co.	4.900%	12/1/21	2,312	2,378
National Fuel Gas Co.	3.750%	3/1/23	3,660	3,733
National Fuel Gas Co.	5.200%	7/15/25	2,200	2,342
National Fuel Gas Co.	5.500%	1/15/26	1,250	1,328
National Fuel Gas Co.	3.950%	9/15/27	3,190	3,072
National Fuel Gas Co.	4.750%	9/1/28	10,055	10,076
National Oilwell Varco Inc.	2.600%	12/1/22	7,460	7,497
National Oilwell Varco Inc.	3.600%	12/1/29	7,150	6,936
National Oilwell Varco Inc.	3.950%	12/1/42	8,588	7,192
Newfield Exploration Co.	5.750%	1/30/22	13,275	13,242
Newfield Exploration Co.	5.625%	7/1/24	3,300	3,135
Newfield Exploration Co.	5.375%	1/1/26	7,940	7,424
Noble Energy Inc.	3.900%	11/15/24	5,475	5,516
Noble Energy Inc.	3.850%	1/15/28	9,225	8,891
Noble Energy Inc.	3.250%	10/15/29	4,400	4,004
Noble Energy Inc.	6.000%	3/1/41	13,023	12,535
Noble Energy Inc.	5.250%	11/15/43	14,437	13,372
Noble Energy Inc.	5.050%	11/15/44	10,425	9,474
Noble Energy Inc.	4.950%	8/15/47	6,055	5,434
Noble Energy Inc.	4.200%	10/15/49	1,120	924
ONEOK Inc.	4.250%	2/1/22	12,375	12,793
ONEOK Inc.	7.500%	9/1/23	14,093	16,169
ONEOK Inc.	2.750%	9/1/24	5,300	5,333
ONEOK Inc.	4.000%	7/13/27	4,175	4,213
ONEOK Inc.	4.550%	7/15/28	1,900	1,991
ONEOK Inc.	4.350%	3/15/29	9,938	10,416
ONEOK Inc.	3.400%	9/1/29	25,860	25,149
ONEOK Inc.	3.100%	3/15/30	15,400	14,746
ONEOK Inc.	6.000%	6/15/35	1,400	1,585
ONEOK Inc.	4.950%	7/13/47	13,456	12,979
ONEOK Inc.	5.200%	7/15/48	6,755	6,721
ONEOK Inc.	4.450%	9/1/49	9,032	8,367
ONEOK Inc.	4.500%	3/15/50	13,350	12,432
ONEOK Inc.	7.150%	1/15/51	500	613
ONEOK Partners LP	3.375%	10/1/22	14,032	14,506
ONEOK Partners LP	4.900%	3/15/25	8,329	9,026
ONEOK Partners LP	6.650%	10/1/36	15,289	17,627
ONEOK Partners LP	6.850%	10/15/37	7,155	8,151
ONEOK Partners LP	6.125%	2/1/41	5,245	5,724
ONEOK Partners LP	6.200%	9/15/43	1,683	1,785
Ovintiv Inc.	3.900%	11/15/21	6,447	6,415
Ovintiv Inc.	8.125%	9/15/30	3,655	3,436
Ovintiv Inc.	7.200%	11/1/31	519	470
Ovintiv Inc.	7.375%	11/1/31	4,600	4,209
Ovintiv Inc.	6.500%	8/15/34	8,160	7,262
Ovintiv Inc.	6.625%	8/15/37	2,658	2,259
Ovintiv Inc.	6.500%	2/1/38	10,900	9,251
Petro-Canada	5.350%	7/15/33	3,830	4,280
Petro-Canada	5.950%	5/15/35	7,930	9,406
Petro-Canada	6.800%	5/15/38	11,493	14,792
Phillips 66	4.300%	4/1/22	15,540	16,488
Phillips 66	3.700%	4/6/23	3,000	3,209
Phillips 66	3.850%	4/9/25	10,783	11,951
Phillips 66	3.900%	3/15/28	8,760	9,801
Phillips 66	2.150%	12/15/30	28,400	27,547

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Phillips 66	4.650%	11/15/34	11,913	14,160
Phillips 66	5.875%	5/1/42	17,831	23,978
Phillips 66	4.875%	11/15/44	11,563	14,297
Phillips 66 Partners LP	2.450%	12/15/24	3,750	3,841
Phillips 66 Partners LP	3.605%	2/15/25	9,516	10,181
Phillips 66 Partners LP	3.550%	10/1/26	2,500	2,706
Phillips 66 Partners LP	3.750%	3/1/28	5,725	6,101
Phillips 66 Partners LP	3.150%	12/15/29	9,050	9,286
Phillips 66 Partners LP	4.680%	2/15/45	7,200	7,612
Phillips 66 Partners LP	4.900%	10/1/46	5,533	6,043
Pioneer Natural Resources Co.	4.450%	1/15/26	9,993	11,579
Plains All American Pipeline LP	3.800%	9/15/30	5,500	5,413
Plains All American Pipeline LP / PAA Finance Corp.	3.650%	6/1/22	4,484	4,578
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	14,938	15,121
Plains All American Pipeline LP / PAA Finance Corp.	3.850%	10/15/23	4,417	4,580
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	24,315	24,784
Plains All American Pipeline LP / PAA Finance Corp.	4.650%	10/15/25	10,408	11,116
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	11,354	12,006
Plains All American Pipeline LP / PAA Finance Corp.	3.550%	12/15/29	10,255	9,928
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	3,181	3,405
Plains All American Pipeline LP / PAA Finance Corp.	5.150%	6/1/42	7,175	6,904
Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	13,175	11,400
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	9,535	8,686
Plains All American Pipeline LP / PAA Finance Corp.	4.900%	2/15/45	1,100	1,013
Regency Energy Partners LP / Regency Energy Finance Corp.	5.875%	3/1/22	11,910	12,550
Regency Energy Partners LP / Regency Energy Finance Corp.	5.000%	10/1/22	21,120	22,387
Regency Energy Partners LP / Regency Energy Finance Corp.	4.500%	11/1/23	6,700	7,177
Sabine Pass Liquefaction LLC	6.250%	3/15/22	14,525	15,462
Sabine Pass Liquefaction LLC	5.625%	4/15/23	16,508	18,035
Sabine Pass Liquefaction LLC	5.750%	5/15/24	22,950	25,819
Sabine Pass Liquefaction LLC	5.625%	3/1/25	19,685	22,466
Sabine Pass Liquefaction LLC	5.875%	6/30/26	17,537	20,606
Sabine Pass Liquefaction LLC	5.000%	3/15/27	21,167	23,654
Sabine Pass Liquefaction LLC	4.200%	3/15/28	18,640	19,991
6 Sabine Pass Liquefaction LLC	4.500%	5/15/30	19,270	21,269
Schlumberger Investment SA	3.650%	12/1/23	18,390	19,743
Schlumberger Investment SA	2.650%	6/26/30	7,000	7,038
Shell International Finance BV	1.750%	9/12/21	13,575	13,760
Shell International Finance BV	2.375%	8/21/22	13,431	13,940
Shell International Finance BV	2.250%	1/6/23	12,378	12,852
Shell International Finance BV	3.400%	8/12/23	10,845	11,727
Shell International Finance BV	3.500%	11/13/23	10,666	11,605
Shell International Finance BV	2.000%	11/7/24	10,000	10,464
Shell International Finance BV	2.375%	4/6/25	21,005	22,266
Shell International Finance BV	3.250%	5/11/25	27,634	30,555
Shell International Finance BV	2.875%	5/10/26	25,866	28,325
Shell International Finance BV	2.500%	9/12/26	19,685	21,182
Shell International Finance BV	3.875%	11/13/28	16,835	19,491
Shell International Finance BV	2.375%	11/7/29	20,000	20,954
Shell International Finance BV	2.750%	4/6/30	15,750	17,043
Shell International Finance BV	4.125%	5/11/35	16,080	19,576
Shell International Finance BV	6.375%	12/15/38	28,332	42,094
Shell International Finance BV	5.500%	3/25/40	9,103	12,859
Shell International Finance BV	3.625%	8/21/42	9,594	10,526
Shell International Finance BV	4.550%	8/12/43	13,487	16,796
Shell International Finance BV	4.375%	5/11/45	30,524	37,795
Shell International Finance BV	4.000%	5/10/46	34,233	39,885
Shell International Finance BV	3.750%	9/12/46	7,520	8,497
Shell International Finance BV	3.125%	11/7/49	20,270	21,114
Shell International Finance BV	3.250%	4/6/50	16,015	17,143
Spectra Energy Partners LP	4.750%	3/15/24	6,460	7,202

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Spectra Energy Partners LP	3.500%	3/15/25	14,508	15,859
Spectra Energy Partners LP	3.375%	10/15/26	12,698	13,665
Spectra Energy Partners LP	5.950%	9/25/43	951	1,200
Spectra Energy Partners LP	4.500%	3/15/45	14,700	16,325
Suncor Energy Inc.	2.800%	5/15/23	8,525	8,875
Suncor Energy Inc.	3.600%	12/1/24	4,890	5,278
Suncor Energy Inc.	3.100%	5/15/25	7,500	8,011
Suncor Energy Inc.	7.150%	2/1/32	5,608	7,150
Suncor Energy Inc.	5.950%	12/1/34	2,965	3,549
Suncor Energy Inc.	6.500%	6/15/38	23,388	29,750
Suncor Energy Inc.	6.850%	6/1/39	1,250	1,620
Suncor Energy Inc.	4.000%	11/15/47	13,700	14,171
Sunoco Logistics Partners Operations LP	4.400%	4/1/21	20,000	20,350
Sunoco Logistics Partners Operations LP	4.650%	2/15/22	1,100	1,148
Sunoco Logistics Partners Operations LP	3.450%	1/15/23	1,789	1,849
Sunoco Logistics Partners Operations LP	4.250%	4/1/24	7,693	8,193
Sunoco Logistics Partners Operations LP	5.950%	12/1/25	4,810	5,495
Sunoco Logistics Partners Operations LP	3.900%	7/15/26	8,185	8,594
Sunoco Logistics Partners Operations LP	4.000%	10/1/27	10,790	11,033
Sunoco Logistics Partners Operations LP	6.100%	2/15/42	10,355	10,640
Sunoco Logistics Partners Operations LP	4.950%	1/15/43	1,075	965
Sunoco Logistics Partners Operations LP	5.300%	4/1/44	7,978	7,789
Sunoco Logistics Partners Operations LP	5.350%	5/15/45	15,877	15,401
Sunoco Logistics Partners Operations LP	5.400%	10/1/47	10,645	10,392
TC PipeLines LP	3.900%	5/25/27	6,500	6,894
TechnipFMC plc	3.450%	10/1/22	5,322	5,350
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	1,580	1,841
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	4,520	5,816
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	1,792	2,330
6 Texas Eastern Transmission LP	2.800%	10/15/22	165	168
Texas Eastern Transmission LP	7.000%	7/15/32	5,860	7,686
Tosco Corp.	8.125%	2/15/30	1,150	1,671
Total Capital Canada Ltd.	2.750%	7/15/23	25,840	27,380
Total Capital International SA	2.218%	7/12/21	9,000	9,150
Total Capital International SA	2.875%	2/17/22	6,865	7,114
Total Capital International SA	2.700%	1/25/23	11,450	12,054
Total Capital International SA	3.700%	1/15/24	25,266	27,739
Total Capital International SA	3.750%	4/10/24	3,690	4,065
Total Capital International SA	2.434%	1/10/25	9,500	10,061
Total Capital International SA	3.455%	2/19/29	16,650	18,816
Total Capital International SA	2.829%	1/10/30	18,966	20,558
Total Capital International SA	2.986%	6/29/41	5,000	5,093
Total Capital International SA	3.461%	7/12/49	9,550	10,298
Total Capital International SA	3.127%	5/29/50	22,000	22,482
Total Capital International SA	3.386%	6/29/60	2,000	2,044
Total Capital SA	4.250%	12/15/21	150	158
Total Capital SA	3.883%	10/11/28	8,495	9,854
TransCanada PipeLines Ltd.	2.500%	8/1/22	16,087	16,383
TransCanada PipeLines Ltd.	3.750%	10/16/23	4,607	4,962
TransCanada PipeLines Ltd.	4.875%	1/15/26	19,932	23,481
TransCanada PipeLines Ltd.	4.250%	5/15/28	13,050	14,926
TransCanada PipeLines Ltd.	4.100%	4/15/30	18,802	21,333
TransCanada PipeLines Ltd.	4.625%	3/1/34	17,825	20,674
TransCanada PipeLines Ltd.	5.600%	3/31/34	2,755	3,144
TransCanada PipeLines Ltd.	5.850%	3/15/36	15,515	20,298
TransCanada PipeLines Ltd.	6.200%	10/15/37	20,096	26,759
TransCanada PipeLines Ltd.	4.750%	5/15/38	18,550	21,783
TransCanada PipeLines Ltd.	7.625%	1/15/39	1,575	2,397
TransCanada PipeLines Ltd.	6.100%	6/1/40	10,310	13,511
TransCanada PipeLines Ltd.	5.000%	10/16/43	21,125	25,182
TransCanada PipeLines Ltd.	4.875%	5/15/48	23,622	29,277
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,523	9,722
Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	5,766	6,361
6 Transcontinental Gas Pipe Line Co. LLC	3.250%	5/15/30	7,350	7,811

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	Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	1,318	1,581
	Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	3,823	4,154
	Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	4,350	4,924
6	Transcontinental Gas Pipe Line Co. LLC	3.950%	5/15/50	9,950	10,707
	Valero Energy Corp.	2.700%	4/15/23	14,000	14,524
	Valero Energy Corp.	3.650%	3/15/25	3,905	4,244
	Valero Energy Corp.	2.850%	4/15/25	8,050	8,486
	Valero Energy Corp.	3.400%	9/15/26	16,229	17,705
	Valero Energy Corp.	4.350%	6/1/28	19,462	21,949
	Valero Energy Corp.	4.000%	4/1/29	13,738	15,287
	Valero Energy Corp.	7.500%	4/15/32	9,216	12,775
	Valero Energy Corp.	6.625%	6/15/37	16,013	21,188
	Valero Energy Corp.	4.900%	3/15/45	8,150	9,459
	Valero Energy Partners LP	4.375%	12/15/26	6,112	6,920
	Valero Energy Partners LP	4.500%	3/15/28	5,900	6,774
	Williams Cos. Inc.	4.000%	11/15/21	9,199	9,329
	Williams Cos. Inc.	3.600%	3/15/22	14,920	15,498
	Williams Cos. Inc.	3.350%	8/15/22	10,525	10,959
	Williams Cos. Inc.	3.700%	1/15/23	14,125	14,902
	Williams Cos. Inc.	4.500%	11/15/23	5,800	6,342
	Williams Cos. Inc.	4.300%	3/4/24	15,533	16,931
	Williams Cos. Inc.	4.550%	6/24/24	26,513	29,330
	Williams Cos. Inc.	3.900%	1/15/25	16,526	18,034
	Williams Cos. Inc.	4.000%	9/15/25	8,525	9,441
	Williams Cos. Inc.	3.750%	6/15/27	15,000	16,000
	Williams Cos. Inc.	3.500%	11/15/30	12,950	13,715
	Williams Cos. Inc.	7.500%	1/15/31	550	709
	Williams Cos. Inc.	6.300%	4/15/40	4,730	5,676
	Williams Cos. Inc.	5.800%	11/15/43	14,805	16,858
	Williams Cos. Inc.	5.400%	3/4/44	8,300	9,057
	Williams Cos. Inc.	5.750%	6/24/44	13,142	15,113
	Williams Cos. Inc.	4.900%	1/15/45	5,975	6,460
	Williams Cos. Inc.	5.100%	9/15/45	18,875	20,597
	Williams Cos. Inc.	4.850%	3/1/48	9,675	10,703
	Other Industrial (0.2%)				
4	American University	3.672%	4/1/49	4,750	5,168
4	Boston University	4.061%	10/1/48	3,555	4,550
	California Institute of Technology	4.321%	8/1/45	475	603
	California Institute of Technology	4.700%	11/1/11	10,890	15,487
	California Institute of Technology	3.650%	9/1/19	2,950	3,260
	CBRE Services Inc.	5.250%	3/15/25	5,043	5,671
	CBRE Services Inc.	4.875%	3/1/26	14,015	15,907
	Cintas Corp. No. 2	2.900%	4/1/22	5,325	5,534
	Cintas Corp. No. 2	3.250%	6/1/22	4,915	5,147
	Cintas Corp. No. 2	3.700%	4/1/27	11,705	13,231
4	Duke University	2.682%	10/1/44	4,680	4,911
4	Duke University	2.832%	10/1/55	11,370	11,995
	Emory University	2.143%	9/1/30	9,500	9,829
	Emory University	2.969%	9/1/50	2,000	2,146
	Fluor Corp.	3.500%	12/15/24	9,169	7,805
	Georgetown University	4.315%	4/1/49	3,900	4,940
	Georgetown University	2.943%	4/1/50	5,555	5,552
	Georgetown University	5.215%	10/1/18	3,412	4,692
4	Johns Hopkins University	4.083%	7/1/53	4,225	5,217
4	Johns Hopkins University	2.813%	1/1/60	4,850	4,939
	Leland Stanford Junior University	3.647%	5/1/48	28,459	35,455
	Leland Stanford Junior University	2.413%	6/1/50	1,000	1,030
4	Massachusetts Institute of Technology	3.959%	7/1/38	7,875	9,681
	Massachusetts Institute of Technology	2.989%	7/1/50	4,600	5,171
	Massachusetts Institute of Technology	5.600%	7/1/11	9,921	17,509
	Massachusetts Institute of Technology	4.678%	7/1/14	10,899	16,401
	Massachusetts Institute of Technology	3.885%	7/1/16	6,190	7,663
4	Northwestern University	4.643%	12/1/44	6,125	8,179

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4	Northwestern University	3.662%	12/1/57	4,294	5,330
	President & Fellows of Harvard College	3.619%	10/1/37	2,500	3,037
6	President & Fellows of Harvard College	6.500%	1/15/39	100	164
	President & Fellows of Harvard College	4.875%	10/15/40	6,100	8,543
	President & Fellows of Harvard College	3.150%	7/15/46	7,552	8,746
	President & Fellows of Harvard College	2.517%	10/15/50	8,300	8,626
	President & Fellows of Harvard College	3.300%	7/15/56	2,760	3,368
	Steelcase Inc.	5.125%	1/18/29	4,815	5,105
4	Trustees of Boston College	3.129%	7/1/52	4,560	5,189
4	University of Chicago	2.761%	4/1/45	4,469	4,613
4	University of Chicago	4.003%	10/1/53	6,610	8,432
4	University of Notre Dame du Lac	3.438%	2/15/45	8,025	9,478
	University of Notre Dame du Lac	3.394%	2/15/48	4,825	5,655
	University of Pennsylvania	4.674%	9/1/12	10,175	14,756
	University of Pennsylvania	3.610%	2/15/19	2,810	3,255
4	University of Southern California	3.028%	10/1/39	9,125	10,034
4	University of Southern California	3.841%	10/1/47	13,625	17,111
	University of Southern California	2.805%	10/1/50	3,975	4,166
	University of Southern California	5.250%	10/1/11	3,325	5,499
	University of Southern California	3.226%	10/1/20	1,015	1,059
4	William Marsh Rice University	3.574%	5/15/45	15,185	17,682
	Yale University	0.873%	4/15/25	5,350	5,374
	Yale University	1.482%	4/15/30	7,075	7,136
	Yale University	2.402%	4/15/50	6,450	6,623
Technology (2.6%)					
	Adobe Inc.	1.700%	2/1/23	4,000	4,144
	Adobe Inc.	1.900%	2/1/25	1,200	1,265
	Adobe Inc.	3.250%	2/1/25	14,441	16,082
	Adobe Inc.	2.150%	2/1/27	10,845	11,616
	Adobe Inc.	2.300%	2/1/30	16,500	17,758
	Alphabet Inc.	3.375%	2/25/24	4,150	4,572
	Alphabet Inc.	1.998%	8/15/26	3,522	3,782
	Altera Corp.	4.100%	11/15/23	7,296	8,166
	Amdocs Ltd.	2.538%	6/15/30	9,000	8,903
	Analog Devices Inc.	2.500%	12/5/21	5,575	5,713
	Analog Devices Inc.	2.875%	6/1/23	14,050	14,769
	Analog Devices Inc.	3.125%	12/5/23	10,798	11,602
	Analog Devices Inc.	2.950%	4/1/25	3,200	3,467
	Analog Devices Inc.	3.900%	12/15/25	1,664	1,890
	Analog Devices Inc.	3.500%	12/5/26	11,665	13,080
	Analog Devices Inc.	5.300%	12/15/45	850	1,155
	Apple Inc.	2.850%	5/6/21	8,609	8,798
	Apple Inc.	1.550%	8/4/21	28,391	28,752
	Apple Inc.	2.150%	2/9/22	30,674	31,555
	Apple Inc.	2.500%	2/9/22	19,295	19,932
	Apple Inc.	2.300%	5/11/22	23,795	24,609
	Apple Inc.	2.700%	5/13/22	27,409	28,574
	Apple Inc.	2.100%	9/12/22	5,315	5,511
	Apple Inc.	2.400%	1/13/23	17,271	18,120
	Apple Inc.	2.850%	2/23/23	20,195	21,445
	Apple Inc.	2.400%	5/3/23	62,013	65,551
	Apple Inc.	0.750%	5/11/23	22,600	22,819
	Apple Inc.	3.000%	2/9/24	3,502	3,788
	Apple Inc.	3.450%	5/6/24	18,332	20,256
	Apple Inc.	2.850%	5/11/24	25,282	27,213
	Apple Inc.	1.800%	9/11/24	5,273	5,511
	Apple Inc.	2.750%	1/13/25	21,063	22,893
	Apple Inc.	2.500%	2/9/25	23,928	25,847
	Apple Inc.	1.125%	5/11/25	27,000	27,527
	Apple Inc.	3.200%	5/13/25	25,318	28,274
	Apple Inc.	3.250%	2/23/26	23,445	26,321
	Apple Inc.	2.450%	8/4/26	46,033	49,904
	Apple Inc.	2.050%	9/11/26	11,650	12,410

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Apple Inc.	3.350%	2/9/27	32,677	37,047
Apple Inc.	3.200%	5/11/27	41,239	46,703
Apple Inc.	2.900%	9/12/27	45,677	51,055
Apple Inc.	3.000%	11/13/27	6,482	7,276
Apple Inc.	2.200%	9/11/29	24,470	26,155
Apple Inc.	1.650%	5/11/30	23,000	23,602
Apple Inc.	4.500%	2/23/36	14,791	19,518
Apple Inc.	3.850%	5/4/43	36,844	45,485
Apple Inc.	4.450%	5/6/44	5,567	7,421
Apple Inc.	3.450%	2/9/45	26,856	31,117
Apple Inc.	4.375%	5/13/45	22,900	30,246
Apple Inc.	4.650%	2/23/46	43,026	58,740
Apple Inc.	3.850%	8/4/46	28,455	35,399
Apple Inc.	4.250%	2/9/47	12,575	16,345
Apple Inc.	3.750%	9/12/47	16,665	19,960
Apple Inc.	3.750%	11/13/47	11,855	14,398
Apple Inc.	2.950%	9/11/49	30,623	33,324
Apple Inc.	2.650%	5/11/50	40,135	41,474
Applied Materials Inc.	3.900%	10/1/25	8,000	9,182
Applied Materials Inc.	3.300%	4/1/27	13,350	15,226
Applied Materials Inc.	1.750%	6/1/30	9,000	9,162
Applied Materials Inc.	5.100%	10/1/35	7,503	10,377
Applied Materials Inc.	5.850%	6/15/41	7,766	11,351
Applied Materials Inc.	4.350%	4/1/47	11,425	14,735
Applied Materials Inc.	2.750%	6/1/50	10,135	10,357
Arrow Electronics Inc.	3.500%	4/1/22	4,350	4,468
Arrow Electronics Inc.	4.500%	3/1/23	2,154	2,297
Arrow Electronics Inc.	3.250%	9/8/24	9,054	9,609
Arrow Electronics Inc.	4.000%	4/1/25	4,487	4,843
Arrow Electronics Inc.	3.875%	1/12/28	6,300	6,601
Autodesk Inc.	3.600%	12/15/22	1,725	1,818
Autodesk Inc.	4.375%	6/15/25	3,463	3,890
Autodesk Inc.	3.500%	6/15/27	11,610	13,115
Autodesk Inc.	2.850%	1/15/30	6,100	6,720
Avnet Inc.	3.750%	12/1/21	2,000	2,052
Avnet Inc.	4.875%	12/1/22	6,870	7,314
Avnet Inc.	4.625%	4/15/26	5,855	6,608
Baidu Inc.	2.875%	7/6/22	10,200	10,441
Baidu Inc.	3.500%	11/28/22	8,525	8,886
Baidu Inc.	3.875%	9/29/23	10,550	11,220
Baidu Inc.	4.375%	5/14/24	9,100	9,902
Baidu Inc.	3.075%	4/7/25	6,000	6,287
Baidu Inc.	3.625%	7/6/27	8,950	9,625
Baidu Inc.	4.375%	3/29/28	5,900	6,640
Baidu Inc.	4.875%	11/14/28	7,400	8,691
Baidu Inc.	3.425%	4/7/30	5,675	6,098
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.650%	1/15/23	17,100	17,705
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625%	1/15/24	29,140	31,346
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125%	1/15/25	7,750	8,231
⁶ Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.459%	9/15/26	40,105	43,048
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	60,077	64,951
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	16,365	17,292
⁶ Broadcom Inc.	3.125%	10/15/22	16,000	16,679
⁶ Broadcom Inc.	2.250%	11/15/23	12,000	12,384
⁶ Broadcom Inc.	3.625%	10/15/24	17,373	18,878
⁶ Broadcom Inc.	4.700%	4/15/25	20,275	22,827
⁶ Broadcom Inc.	3.150%	11/15/25	27,000	28,694
⁶ Broadcom Inc.	4.250%	4/15/26	31,550	35,134
⁶ Broadcom Inc.	4.110%	9/15/28	25,246	27,612
⁶ Broadcom Inc.	4.750%	4/15/29	37,000	41,986
⁶ Broadcom Inc.	5.000%	4/15/30	27,390	31,506
⁶ Broadcom Inc.	4.150%	11/15/30	33,000	35,879
⁶ Broadcom Inc.	4.300%	11/15/32	24,100	26,606
Broadridge Financial Solutions Inc.	3.400%	6/27/26	4,650	5,126

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Broadridge Financial Solutions Inc.	2.900%	12/1/29	5,381	5,727
CA Inc.	4.700%	3/15/27	1,000	1,102
Cadence Design Systems Inc.	4.375%	10/15/24	3,992	4,451
Cisco Systems Inc.	1.850%	9/20/21	9,575	9,745
Cisco Systems Inc.	3.000%	6/15/22	557	587
Cisco Systems Inc.	2.600%	2/28/23	2,650	2,791
Cisco Systems Inc.	2.200%	9/20/23	11,000	11,594
Cisco Systems Inc.	3.625%	3/4/24	12,903	14,405
Cisco Systems Inc.	3.500%	6/15/25	3,547	4,051
Cisco Systems Inc.	2.950%	2/28/26	6,255	7,041
Cisco Systems Inc.	2.500%	9/20/26	5,975	6,602
Cisco Systems Inc.	5.900%	2/15/39	17,191	25,577
Cisco Systems Inc.	5.500%	1/15/40	30,237	44,249
Citrix Systems Inc.	4.500%	12/1/27	6,300	7,229
Citrix Systems Inc.	3.300%	3/1/30	6,100	6,514
Corning Inc.	2.900%	5/15/22	5,575	5,763
Corning Inc.	4.700%	3/15/37	5,511	6,493
Corning Inc.	5.750%	8/15/40	10,331	13,432
Corning Inc.	4.750%	3/15/42	5,800	6,958
Corning Inc.	5.350%	11/15/48	4,143	5,493
Corning Inc.	4.375%	11/15/57	6,555	7,490
Corning Inc.	5.850%	11/15/68	2,045	2,619
Corning Inc.	5.450%	11/15/79	3,875	4,631
⁶ Dell International LLC / EMC Corp.	4.420%	6/15/21	48,224	49,506
⁶ Dell International LLC / EMC Corp.	5.450%	6/15/23	40,075	43,826
⁶ Dell International LLC / EMC Corp.	4.000%	7/15/24	12,450	13,378
⁶ Dell International LLC / EMC Corp.	5.850%	7/15/25	12,742	14,657
⁶ Dell International LLC / EMC Corp.	6.020%	6/15/26	57,530	65,733
⁶ Dell International LLC / EMC Corp.	4.900%	10/1/26	10,000	10,990
⁶ Dell International LLC / EMC Corp.	6.100%	7/15/27	6,049	6,985
⁶ Dell International LLC / EMC Corp.	5.300%	10/1/29	7,530	8,273
⁶ Dell International LLC / EMC Corp.	6.200%	7/15/30	11,800	13,736
⁶ Dell International LLC / EMC Corp.	8.100%	7/15/36	19,425	25,140
⁶ Dell International LLC / EMC Corp.	8.350%	7/15/46	25,850	34,148
DXC Technology Co.	4.000%	4/15/23	6,040	6,318
DXC Technology Co.	4.250%	4/15/24	17,826	19,218
DXC Technology Co.	4.125%	4/15/25	4,000	4,265
DXC Technology Co.	4.750%	4/15/27	2,600	2,801
Equifax Inc.	2.300%	6/1/21	10,450	10,600
Equifax Inc.	3.600%	8/15/21	1,550	1,598
Equifax Inc.	3.300%	12/15/22	2,450	2,583
Equifax Inc.	3.950%	6/15/23	3,180	3,447
Equifax Inc.	2.600%	12/1/24	4,475	4,736
Equifax Inc.	2.600%	12/15/25	5,030	5,352
Equifax Inc.	3.100%	5/15/30	8,150	8,672
Equinix Inc.	2.625%	11/18/24	12,950	13,786
Equinix Inc.	1.250%	7/15/25	6,000	5,998
Equinix Inc.	2.900%	11/18/26	8,000	8,605
Equinix Inc.	5.375%	5/15/27	115	125
Equinix Inc.	1.800%	7/15/27	6,000	5,991
Equinix Inc.	3.200%	11/18/29	12,658	13,727
Equinix Inc.	2.150%	7/15/30	15,000	14,835
Equinix Inc.	3.000%	7/15/50	6,000	5,843
Fidelity National Information Services Inc.	3.500%	4/15/23	10,511	11,261
Fidelity National Information Services Inc.	3.875%	6/5/24	4,543	5,015
Fidelity National Information Services Inc.	5.000%	10/15/25	850	1,018
Fidelity National Information Services Inc.	3.000%	8/15/26	27,846	30,846
Fidelity National Information Services Inc.	4.250%	5/15/28	463	547
Fidelity National Information Services Inc.	3.750%	5/21/29	8,348	9,761
Fidelity National Information Services Inc.	4.500%	8/15/46	871	1,074
Fiserv Inc.	4.750%	6/15/21	550	572
Fiserv Inc.	3.500%	10/1/22	9,617	10,170
Fiserv Inc.	3.800%	10/1/23	15,402	16,820
Fiserv Inc.	2.750%	7/1/24	25,812	27,523

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Fiserv Inc.	3.850%	6/1/25	29,587	33,401
Fiserv Inc.	3.200%	7/1/26	18,325	20,274
Fiserv Inc.	2.250%	6/1/27	14,145	14,808
Fiserv Inc.	4.200%	10/1/28	6,685	7,852
Fiserv Inc.	3.500%	7/1/29	39,180	44,036
Fiserv Inc.	2.650%	6/1/30	17,600	18,586
Fiserv Inc.	4.400%	7/1/49	31,687	38,325
Flex Ltd.	5.000%	2/15/23	8,320	8,961
Flex Ltd.	4.875%	6/15/29	8,300	9,098
Global Payments Inc.	3.800%	4/1/21	16,804	17,103
Global Payments Inc.	3.750%	6/1/23	4,838	5,188
Global Payments Inc.	4.000%	6/1/23	7,638	8,259
Global Payments Inc.	2.650%	2/15/25	24,459	25,960
Global Payments Inc.	4.800%	4/1/26	8,260	9,654
Global Payments Inc.	4.450%	6/1/28	6,895	8,002
Global Payments Inc.	3.200%	8/15/29	25,711	27,526
Global Payments Inc.	2.900%	5/15/30	9,395	9,819
Global Payments Inc.	4.150%	8/15/49	19,347	22,217
Hewlett Packard Enterprise Co.	3.600%	10/15/20	91,517	92,088
Hewlett Packard Enterprise Co.	3.500%	10/5/21	4,350	4,488
Hewlett Packard Enterprise Co.	4.400%	10/15/22	23,200	24,836
Hewlett Packard Enterprise Co.	2.250%	4/1/23	6,100	6,265
Hewlett Packard Enterprise Co.	4.450%	10/2/23	15,000	16,400
Hewlett Packard Enterprise Co.	4.650%	10/1/24	7,379	8,268
Hewlett Packard Enterprise Co.	4.900%	10/15/25	29,125	33,622
Hewlett Packard Enterprise Co.	6.200%	10/15/35	15,943	19,850
Hewlett Packard Enterprise Co.	6.350%	10/15/45	17,738	21,747
HP Inc.	4.050%	9/15/22	1,975	2,115
HP Inc.	2.200%	6/17/25	15,000	15,452
HP Inc.	3.000%	6/17/27	18,000	18,866
HP Inc.	3.400%	6/17/30	18,000	18,472
HP Inc.	6.000%	9/15/41	9,954	11,728
IBM Credit LLC	3.600%	11/30/21	10,645	11,125
IBM Credit LLC	2.200%	9/8/22	8,890	9,206
IBM Credit LLC	3.000%	2/6/23	10,510	11,165
Intel Corp.	3.300%	10/1/21	25,067	26,006
Intel Corp.	3.100%	7/29/22	16,821	17,785
Intel Corp.	2.700%	12/15/22	27,912	29,526
Intel Corp.	2.875%	5/11/24	14,690	15,900
Intel Corp.	3.400%	3/25/25	17,550	19,678
Intel Corp.	3.700%	7/29/25	30,142	34,297
Intel Corp.	2.600%	5/19/26	12,252	13,356
Intel Corp.	3.750%	3/25/27	8,200	9,515
Intel Corp.	2.450%	11/15/29	23,600	25,482
Intel Corp.	3.900%	3/25/30	22,275	26,960
Intel Corp.	4.000%	12/15/32	11,545	14,283
Intel Corp.	4.600%	3/25/40	5,700	7,527
Intel Corp.	4.800%	10/1/41	16,734	22,577
Intel Corp.	4.250%	12/15/42	8,000	10,172
Intel Corp.	4.900%	7/29/45	3,213	4,475
Intel Corp.	4.100%	5/19/46	15,547	19,612
Intel Corp.	4.100%	5/11/47	13,461	16,896
Intel Corp.	3.734%	12/8/47	41,309	49,688
Intel Corp.	3.250%	11/15/49	17,650	19,750
Intel Corp.	4.750%	3/25/50	31,210	43,950
Intel Corp.	3.100%	2/15/60	9,100	10,017
Intel Corp.	4.950%	3/25/60	7,810	11,447
International Business Machines Corp.	2.500%	1/27/22	11,060	11,416
International Business Machines Corp.	2.850%	5/13/22	44,600	46,648
International Business Machines Corp.	1.875%	8/1/22	16,208	16,656
International Business Machines Corp.	2.875%	11/9/22	23,085	24,325
International Business Machines Corp.	3.375%	8/1/23	25,440	27,549
International Business Machines Corp.	3.625%	2/12/24	23,475	25,838
International Business Machines Corp.	3.000%	5/15/24	37,650	40,699

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
International Business Machines Corp.	7.000%	10/30/25	6,765	8,931
International Business Machines Corp.	3.450%	2/19/26	4,567	5,141
International Business Machines Corp.	3.300%	5/15/26	53,000	59,592
International Business Machines Corp.	3.300%	1/27/27	1,500	1,678
International Business Machines Corp.	1.700%	5/15/27	7,500	7,656
International Business Machines Corp.	6.220%	8/1/27	5,550	7,327
International Business Machines Corp.	6.500%	1/15/28	1,520	2,025
International Business Machines Corp.	3.500%	5/15/29	33,300	38,347
International Business Machines Corp.	1.950%	5/15/30	26,080	26,573
International Business Machines Corp.	5.875%	11/29/32	6,448	9,164
International Business Machines Corp.	4.150%	5/15/39	26,500	32,085
International Business Machines Corp.	5.600%	11/30/39	4,685	6,635
International Business Machines Corp.	2.850%	5/15/40	21,000	21,734
International Business Machines Corp.	4.000%	6/20/42	22,410	26,887
International Business Machines Corp.	4.250%	5/15/49	36,840	45,933
International Business Machines Corp.	2.950%	5/15/50	20,640	21,186
Intuit Inc.	0.650%	7/15/23	3,000	3,005
Intuit Inc.	0.950%	7/15/25	6,500	6,512
Intuit Inc.	1.350%	7/15/27	6,500	6,524
Intuit Inc.	1.650%	7/15/30	6,500	6,508
Jabil Inc.	4.700%	9/15/22	1,410	1,498
Jabil Inc.	3.950%	1/12/28	6,385	6,879
Jabil Inc.	3.600%	1/15/30	8,420	8,823
Juniper Networks Inc.	4.500%	3/15/24	3,000	3,326
Juniper Networks Inc.	4.350%	6/15/25	11,425	12,791
Juniper Networks Inc.	3.750%	8/15/29	9,065	10,097
Juniper Networks Inc.	5.950%	3/15/41	6,201	7,659
Keysight Technologies Inc.	4.550%	10/30/24	12,557	14,006
Keysight Technologies Inc.	4.600%	4/6/27	7,300	8,563
Keysight Technologies Inc.	3.000%	10/30/29	2,150	2,324
KLA Corp.	4.650%	11/1/24	17,405	19,949
KLA Corp.	4.100%	3/15/29	18,510	21,801
KLA Corp.	5.000%	3/15/49	5,310	7,003
KLA Corp.	3.300%	3/1/50	3,050	3,144
Lam Research Corp.	3.800%	3/15/25	5,504	6,188
Lam Research Corp.	3.750%	3/15/26	12,925	14,809
Lam Research Corp.	4.000%	3/15/29	11,150	13,231
Lam Research Corp.	1.900%	6/15/30	10,000	10,197
Lam Research Corp.	4.875%	3/15/49	11,440	15,729
Lam Research Corp.	2.875%	6/15/50	9,000	9,257
Lam Research Corp.	3.125%	6/15/60	4,000	4,215
⁶ Leidos Inc.	2.950%	5/15/23	7,400	7,705
⁶ Leidos Inc.	3.625%	5/15/25	6,300	6,859
⁶ Leidos Inc.	4.375%	5/15/30	11,000	12,375
Marvell Technology Group Ltd.	4.200%	6/22/23	6,500	6,947
Marvell Technology Group Ltd.	4.875%	6/22/28	5,625	6,750
Maxim Integrated Products Inc.	3.375%	3/15/23	5,200	5,456
Maxim Integrated Products Inc.	3.450%	6/15/27	5,400	5,884
Microchip Technology Inc.	4.333%	6/1/23	6,400	6,909
Micron Technology Inc.	4.640%	2/6/24	4,800	5,292
Micron Technology Inc.	4.975%	2/6/26	4,239	4,870
Micron Technology Inc.	4.185%	2/15/27	10,930	12,242
Micron Technology Inc.	5.327%	2/6/29	9,425	11,275
Micron Technology Inc.	4.663%	2/15/30	4,300	5,004
Microsoft Corp.	2.000%	11/3/20	52,013	52,242
Microsoft Corp.	1.550%	8/8/21	45,645	46,275
Microsoft Corp.	2.400%	2/6/22	33,586	34,657
Microsoft Corp.	2.375%	2/12/22	20,086	20,746
Microsoft Corp.	2.650%	11/3/22	14,030	14,762
Microsoft Corp.	2.125%	11/15/22	489	509
Microsoft Corp.	2.375%	5/1/23	6,676	7,039
Microsoft Corp.	2.000%	8/8/23	23,722	24,826
Microsoft Corp.	3.625%	12/15/23	2,200	2,422
Microsoft Corp.	2.875%	2/6/24	27,700	29,897

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Microsoft Corp.	2.700%	2/12/25	15,339	16,728
Microsoft Corp.	3.125%	11/3/25	33,517	37,463
Microsoft Corp.	2.400%	8/8/26	52,469	57,223
Microsoft Corp.	3.300%	2/6/27	44,515	50,842
Microsoft Corp.	3.500%	2/12/35	14,743	17,933
Microsoft Corp.	4.200%	11/3/35	7,039	9,133
Microsoft Corp.	3.450%	8/8/36	15,706	18,917
Microsoft Corp.	4.100%	2/6/37	27,550	35,503
Microsoft Corp.	3.500%	11/15/42	31,796	37,991
Microsoft Corp.	4.450%	11/3/45	35,847	49,339
Microsoft Corp.	3.700%	8/8/46	60,687	75,885
Microsoft Corp.	4.250%	2/6/47	17,800	24,171
Microsoft Corp.	2.525%	6/1/50	86,621	89,479
Microsoft Corp.	4.000%	2/12/55	17,306	22,155
Microsoft Corp.	3.950%	8/8/56	13,596	17,461
Microsoft Corp.	2.675%	6/1/60	53,791	56,133
Motorola Solutions Inc.	3.750%	5/15/22	4,963	5,217
Motorola Solutions Inc.	3.500%	3/1/23	7,265	7,694
Motorola Solutions Inc.	4.000%	9/1/24	7,035	7,753
Motorola Solutions Inc.	4.600%	2/23/28	8,750	9,948
Motorola Solutions Inc.	4.600%	5/23/29	700	808
Motorola Solutions Inc.	5.500%	9/1/44	4,850	5,475
NetApp Inc.	3.300%	9/29/24	4,550	4,867
NetApp Inc.	1.875%	6/22/25	6,000	6,084
NetApp Inc.	2.375%	6/22/27	6,000	6,078
NetApp Inc.	2.700%	6/22/30	8,000	8,019
NVIDIA Corp.	2.200%	9/16/21	12,600	12,849
NVIDIA Corp.	3.200%	9/16/26	11,943	13,525
NVIDIA Corp.	2.850%	4/1/30	19,800	22,007
NVIDIA Corp.	3.500%	4/1/40	11,900	13,857
NVIDIA Corp.	3.500%	4/1/50	23,830	27,185
NVIDIA Corp.	3.700%	4/1/60	6,880	8,062
6 NXP BV / NXP Funding LLC	4.875%	3/1/24	10,000	11,196
6 NXP BV / NXP Funding LLC	5.350%	3/1/26	3,100	3,667
6 NXP BV / NXP Funding LLC	5.550%	12/1/28	4,000	4,874
6 NXP BV / NXP Funding LLC / NXP USA Inc.	2.700%	5/1/25	4,428	4,635
6 NXP BV / NXP Funding LLC / NXP USA Inc.	3.875%	6/18/26	5,000	5,570
6 NXP BV / NXP Funding LLC / NXP USA Inc.	3.150%	5/1/27	5,800	6,116
6 NXP BV / NXP Funding LLC / NXP USA Inc.	4.300%	6/18/29	10,550	11,943
6 NXP BV / NXP Funding LLC / NXP USA Inc.	3.400%	5/1/30	15,600	16,777
Oracle Corp.	2.800%	7/8/21	6,643	6,811
Oracle Corp.	1.900%	9/15/21	64,138	65,223
Oracle Corp.	2.500%	5/15/22	20,153	20,836
Oracle Corp.	2.500%	10/15/22	13,769	14,393
Oracle Corp.	2.625%	2/15/23	12,661	13,307
Oracle Corp.	2.400%	9/15/23	28,266	29,718
Oracle Corp.	3.400%	7/8/24	31,585	34,565
Oracle Corp.	2.950%	11/15/24	32,520	35,278
Oracle Corp.	2.500%	4/1/25	53,451	57,303
Oracle Corp.	2.950%	5/15/25	27,732	30,188
Oracle Corp.	2.650%	7/15/26	72,448	78,137
Oracle Corp.	2.800%	4/1/27	28,565	31,132
Oracle Corp.	3.250%	11/15/27	5,533	6,206
Oracle Corp.	2.950%	4/1/30	42,000	46,758
Oracle Corp.	3.250%	5/15/30	5,670	6,424
Oracle Corp.	4.300%	7/8/34	23,257	28,981
Oracle Corp.	3.900%	5/15/35	7,347	8,869
Oracle Corp.	3.850%	7/15/36	23,705	27,708
Oracle Corp.	3.800%	11/15/37	21,474	25,113
Oracle Corp.	6.125%	7/8/39	5,100	7,535
Oracle Corp.	3.600%	4/1/40	40,920	46,173
Oracle Corp.	5.375%	7/15/40	29,336	40,606
Oracle Corp.	4.500%	7/8/44	20,438	25,524
Oracle Corp.	4.125%	5/15/45	24,800	29,579

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Oracle Corp.	4.000%	7/15/46	35,760	41,945
Oracle Corp.	4.000%	11/15/47	29,150	29,760
Oracle Corp.	3.600%	4/1/50	53,116	59,320
Oracle Corp.	4.375%	5/15/55	13,919	17,625
Oracle Corp.	3.850%	4/1/60	42,810	50,102
PayPal Holdings Inc.	2.200%	9/26/22	11,150	11,525
PayPal Holdings Inc.	1.350%	6/1/23	7,000	7,124
PayPal Holdings Inc.	2.400%	10/1/24	14,000	14,839
PayPal Holdings Inc.	1.650%	6/1/25	7,000	7,242
PayPal Holdings Inc.	2.650%	10/1/26	24,350	26,291
PayPal Holdings Inc.	2.850%	10/1/29	23,935	25,982
PayPal Holdings Inc.	2.300%	6/1/30	15,556	16,140
PayPal Holdings Inc.	3.250%	6/1/50	16,895	18,369
QUALCOMM Inc.	3.000%	5/20/22	22,625	23,642
QUALCOMM Inc.	2.600%	1/30/23	22,275	23,355
QUALCOMM Inc.	2.900%	5/20/24	27,320	29,437
QUALCOMM Inc.	3.450%	5/20/25	29,897	33,345
QUALCOMM Inc.	3.250%	5/20/27	20,526	23,226
QUALCOMM Inc.	2.150%	5/20/30	5,550	5,772
QUALCOMM Inc.	4.650%	5/20/35	10,476	13,957
QUALCOMM Inc.	4.800%	5/20/45	16,242	21,082
QUALCOMM Inc.	4.300%	5/20/47	18,365	22,849
QUALCOMM Inc.	3.250%	5/20/50	9,000	9,749
salesforce.com Inc.	3.250%	4/11/23	13,250	14,220
salesforce.com Inc.	3.700%	4/11/28	18,600	21,603
Seagate HDD Cayman	4.875%	3/1/24	6,550	7,041
Seagate HDD Cayman	4.750%	1/1/25	6,000	6,427
Seagate HDD Cayman	4.875%	6/1/27	3,995	4,335
⁶ Seagate HDD Cayman	4.091%	6/1/29	3,572	3,733
⁶ Seagate HDD Cayman	4.125%	1/15/31	2,750	2,884
Seagate HDD Cayman	5.750%	12/1/34	3,075	3,394
Texas Instruments Inc.	1.850%	5/15/22	6,700	6,869
Texas Instruments Inc.	2.250%	5/1/23	150	157
Texas Instruments Inc.	2.625%	5/15/24	3,550	3,813
Texas Instruments Inc.	1.375%	3/12/25	9,605	9,861
Texas Instruments Inc.	2.900%	11/3/27	7,983	8,930
Texas Instruments Inc.	2.250%	9/4/29	11,450	12,134
Texas Instruments Inc.	1.750%	5/4/30	8,850	8,990
Texas Instruments Inc.	3.875%	3/15/39	8,950	11,059
Texas Instruments Inc.	4.150%	5/15/48	18,094	23,331
Trimble Inc.	4.150%	6/15/23	1,050	1,640
Trimble Inc.	4.750%	12/1/24	7,596	8,264
Trimble Inc.	4.900%	6/15/28	6,377	7,317
Tyco Electronics Group SA	3.500%	2/3/22	2,300	2,400
Tyco Electronics Group SA	3.450%	8/1/24	5,050	5,458
Tyco Electronics Group SA	3.700%	2/15/26	1,100	1,222
Tyco Electronics Group SA	3.125%	8/15/27	12,686	13,823
Tyco Electronics Group SA	7.125%	10/1/37	7,700	11,733
Verisk Analytics Inc.	5.800%	5/1/21	11,810	12,309
Verisk Analytics Inc.	4.125%	9/12/22	6,215	6,627
Verisk Analytics Inc.	4.000%	6/15/25	11,177	12,649
Verisk Analytics Inc.	4.125%	3/15/29	8,160	9,559
Verisk Analytics Inc.	5.500%	6/15/45	10,900	14,936
Verisk Analytics Inc.	3.625%	5/15/50	7,800	8,770
VMware Inc.	2.950%	8/21/22	18,643	19,358
VMware Inc.	4.500%	5/15/25	20,725	22,582
VMware Inc.	4.650%	5/15/27	4,945	5,475
VMware Inc.	3.900%	8/21/27	24,499	25,911
VMware Inc.	4.700%	5/15/30	9,100	10,099
Xilinx Inc.	2.950%	6/1/24	8,225	8,826
Xilinx Inc.	2.375%	6/1/30	9,100	9,387
Transportation (0.7%)				
⁴ American Airlines 2013-1 Class A Pass Through Trust	4.000%	1/15/27	685	517

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	American Airlines 2014-1 Class A Pass Through Trust	3.700%	4/1/28	2,561	2,151
4	American Airlines 2015-1 Class A Pass Through Trust	3.375%	11/1/28	2,201	1,838
4	American Airlines 2015-2 Class AA Pass Through Trust	3.600%	9/22/27	867	815
4	American Airlines 2016-1 Class A Pass Through Trust	4.100%	1/15/28	2,812	2,348
4	American Airlines 2016-1 Class AA Pass Through Trust	3.575%	1/15/28	2,978	2,850
4	American Airlines 2016-2 Class A Pass Through Trust	3.650%	6/15/28	5,574	4,462
4	American Airlines 2016-2 Class AA Pass Through Trust	3.200%	12/15/29	8,653	8,057
4	American Airlines 2016-3 Class A Pass Through Trust	3.250%	4/15/30	1,947	1,577
4	American Airlines 2016-3 Class AA Pass Through Trust	3.000%	10/15/28	5,081	4,618
4	American Airlines 2017-1 Class AA Pass Through Trust	3.650%	8/15/30	2,174	2,065
4	American Airlines 2017-2 Class AA Pass Through Trust	3.350%	10/15/29	3,271	3,046
4	American Airlines 2019-1 Class AA Pass Through Trust	3.150%	8/15/33	8,803	8,088
	Burlington Northern Santa Fe LLC	4.100%	6/1/21	700	717
	Burlington Northern Santa Fe LLC	3.450%	9/15/21	10,150	10,444
	Burlington Northern Santa Fe LLC	3.050%	3/15/22	6,595	6,856
	Burlington Northern Santa Fe LLC	3.050%	9/1/22	7,291	7,636
	Burlington Northern Santa Fe LLC	3.000%	3/15/23	8,256	8,727
	Burlington Northern Santa Fe LLC	3.850%	9/1/23	7,701	8,429
	Burlington Northern Santa Fe LLC	3.750%	4/1/24	9,442	10,428
	Burlington Northern Santa Fe LLC	3.400%	9/1/24	11,003	12,122
	Burlington Northern Santa Fe LLC	3.000%	4/1/25	11,685	12,831
	Burlington Northern Santa Fe LLC	3.650%	9/1/25	6,403	7,279
	Burlington Northern Santa Fe LLC	7.000%	12/15/25	1,131	1,482
	Burlington Northern Santa Fe LLC	3.250%	6/15/27	9,005	10,204
	Burlington Northern Santa Fe LLC	6.200%	8/15/36	3,300	4,767
	Burlington Northern Santa Fe LLC	6.150%	5/1/37	3,311	4,912
	Burlington Northern Santa Fe LLC	5.750%	5/1/40	8,435	11,911
	Burlington Northern Santa Fe LLC	5.050%	3/1/41	7,600	10,038
	Burlington Northern Santa Fe LLC	5.400%	6/1/41	11,654	16,033
	Burlington Northern Santa Fe LLC	4.950%	9/15/41	4,350	5,768
	Burlington Northern Santa Fe LLC	4.400%	3/15/42	7,706	9,684
	Burlington Northern Santa Fe LLC	4.375%	9/1/42	11,296	14,184
	Burlington Northern Santa Fe LLC	4.450%	3/15/43	16,160	20,772
	Burlington Northern Santa Fe LLC	5.150%	9/1/43	7,775	10,691
	Burlington Northern Santa Fe LLC	4.900%	4/1/44	8,481	11,485
	Burlington Northern Santa Fe LLC	4.550%	9/1/44	10,876	14,022
	Burlington Northern Santa Fe LLC	4.150%	4/1/45	9,826	12,147
	Burlington Northern Santa Fe LLC	4.700%	9/1/45	8,090	10,691
	Burlington Northern Santa Fe LLC	3.900%	8/1/46	12,308	14,942
	Burlington Northern Santa Fe LLC	4.125%	6/15/47	13,973	17,341
	Burlington Northern Santa Fe LLC	4.050%	6/15/48	8,525	10,620
	Burlington Northern Santa Fe LLC	4.150%	12/15/48	8,403	10,538
	Burlington Northern Santa Fe LLC	3.550%	2/15/50	12,129	14,093
	Burlington Northern Santa Fe LLC	3.050%	2/15/51	7,700	8,267
	Canadian National Railway Co.	2.850%	12/15/21	2,510	2,576
	Canadian National Railway Co.	2.950%	11/21/24	9,219	9,789
	Canadian National Railway Co.	2.750%	3/1/26	7,567	8,217
	Canadian National Railway Co.	6.900%	7/15/28	2,050	2,743
	Canadian National Railway Co.	6.250%	8/1/34	1,420	2,116
	Canadian National Railway Co.	6.200%	6/1/36	5,643	8,441
	Canadian National Railway Co.	6.375%	11/15/37	3,834	5,652
	Canadian National Railway Co.	3.200%	8/2/46	2,783	3,038
	Canadian National Railway Co.	3.650%	2/3/48	14,785	17,110
	Canadian National Railway Co.	4.450%	1/20/49	580	776
	Canadian National Railway Co.	2.450%	5/1/50	10,125	9,698
	Canadian Pacific Railway Co.	9.450%	8/1/21	1,000	1,082
	Canadian Pacific Railway Co.	4.500%	1/15/22	5,500	5,749
	Canadian Pacific Railway Co.	4.450%	3/15/23	6,303	6,740
	Canadian Pacific Railway Co.	2.900%	2/1/25	7,462	8,034
	Canadian Pacific Railway Co.	2.050%	3/5/30	9,495	9,715
	Canadian Pacific Railway Co.	7.125%	10/15/31	3,160	4,502
	Canadian Pacific Railway Co.	5.750%	3/15/33	375	481
	Canadian Pacific Railway Co.	4.800%	9/15/35	3,492	4,567
	Canadian Pacific Railway Co.	5.950%	5/15/37	14,654	21,310

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Canadian Pacific Railway Co.	5.750%	1/15/42	13,745	19,777
	Canadian Pacific Railway Co.	4.800%	8/1/45	2,050	2,709
	Canadian Pacific Railway Co.	6.125%	9/15/15	5,233	7,982
	CH Robinson Worldwide Inc.	4.200%	4/15/28	4,292	4,906
4	Continental Airlines 2007-1 Class A Pass Through Trust	5.983%	10/19/23	2,331	2,162
4	Continental Airlines 2010-1 Class A Pass Through Trust	4.750%	7/12/22	2,650	2,587
4	Continental Airlines 2012-1 Class A Pass Through Trust	4.150%	10/11/25	5,172	4,761
4	Continental Airlines 2012-2 Class A Pass Through Trust	4.000%	4/29/26	909	826
	CSX Corp.	3.700%	11/1/23	5,840	6,420
	CSX Corp.	3.400%	8/1/24	4,950	5,451
	CSX Corp.	3.350%	11/1/25	13,340	14,964
	CSX Corp.	2.600%	11/1/26	8,173	8,891
	CSX Corp.	3.250%	6/1/27	9,589	10,725
	CSX Corp.	3.800%	3/1/28	16,647	19,169
	CSX Corp.	4.250%	3/15/29	17,333	20,774
	CSX Corp.	2.400%	2/15/30	6,395	6,760
	CSX Corp.	6.000%	10/1/36	6,794	9,305
	CSX Corp.	6.150%	5/1/37	4,692	6,570
	CSX Corp.	6.220%	4/30/40	8,807	12,801
	CSX Corp.	5.500%	4/15/41	10,057	13,944
	CSX Corp.	4.750%	5/30/42	3,860	4,958
	CSX Corp.	4.400%	3/1/43	363	447
	CSX Corp.	4.100%	3/15/44	9,950	12,127
	CSX Corp.	3.800%	11/1/46	4,800	5,517
	CSX Corp.	4.300%	3/1/48	9,750	12,129
	CSX Corp.	4.750%	11/15/48	6,337	8,399
	CSX Corp.	4.500%	3/15/49	11,550	14,872
	CSX Corp.	3.350%	9/15/49	5,997	6,678
	CSX Corp.	3.800%	4/15/50	9,975	11,852
	CSX Corp.	3.950%	5/1/50	6,510	7,890
	CSX Corp.	4.500%	8/1/54	1,100	1,406
	CSX Corp.	4.250%	11/1/66	9,195	11,094
	CSX Corp.	4.650%	3/1/68	11,050	14,367
4	Delta Air Lines 2007-1 Class A Pass Through Trust	6.821%	2/10/24	3,331	3,200
4	Delta Air Lines 2015-1 Class AA Pass Through Trust	3.625%	7/30/27	3,179	3,121
4	Delta Air Lines 2019-1 Class AA Pass Through Trust	3.204%	4/25/24	6,004	5,947
4	Delta Air Lines 2020-1 Class AA Pass Through Trust	2.000%	6/10/28	9,325	8,927
	FedEx Corp.	3.400%	1/14/22	1,075	1,118
	FedEx Corp.	2.625%	8/1/22	6,865	7,147
	FedEx Corp.	4.000%	1/15/24	6,376	7,055
	FedEx Corp.	3.200%	2/1/25	7,364	7,961
	FedEx Corp.	3.800%	5/15/25	1,121	1,247
	FedEx Corp.	3.250%	4/1/26	7,585	8,230
	FedEx Corp.	3.300%	3/15/27	5,950	6,390
	FedEx Corp.	3.400%	2/15/28	7,756	8,389
	FedEx Corp.	3.100%	8/5/29	11,450	12,214
	FedEx Corp.	4.250%	5/15/30	5,758	6,571
	FedEx Corp.	4.900%	1/15/34	2,962	3,596
	FedEx Corp.	3.900%	2/1/35	8,166	8,813
	FedEx Corp.	3.875%	8/1/42	3,895	3,932
	FedEx Corp.	4.100%	4/15/43	6,520	6,669
	FedEx Corp.	5.100%	1/15/44	7,795	9,099
	FedEx Corp.	4.100%	2/1/45	3,825	3,915
	FedEx Corp.	4.750%	11/15/45	19,015	21,357
	FedEx Corp.	4.550%	4/1/46	18,569	20,018
	FedEx Corp.	4.400%	1/15/47	9,730	10,358
	FedEx Corp.	4.050%	2/15/48	14,260	14,639
	FedEx Corp.	4.950%	10/17/48	11,950	13,855
	FedEx Corp.	5.250%	5/15/50	18,050	22,086
	FedEx Corp.	4.500%	2/1/65	1,124	1,145
	JB Hunt Transport Services Inc.	3.300%	8/15/22	4,100	4,267
	JB Hunt Transport Services Inc.	3.875%	3/1/26	7,625	8,706
4	JetBlue 2019-1 Class AA Pass Through Trust	2.750%	5/15/32	11,271	10,111
	Kansas City Southern	3.000%	5/15/23	17,791	18,177

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Kansas City Southern	2.875%	11/15/29	8,985	9,483
Kansas City Southern	4.300%	5/15/43	5,390	6,434
Kansas City Southern	4.950%	8/15/45	9,025	11,591
Kansas City Southern	4.700%	5/1/48	10,942	14,053
Kansas City Southern	3.500%	5/1/50	4,450	4,878
Kirby Corp.	4.200%	3/1/28	13,926	14,024
Norfolk Southern Corp.	3.250%	12/1/21	10,615	10,932
Norfolk Southern Corp.	3.000%	4/1/22	10,673	11,092
Norfolk Southern Corp.	2.903%	2/15/23	7,143	7,540
Norfolk Southern Corp.	3.850%	1/15/24	2,805	3,069
Norfolk Southern Corp.	5.590%	5/17/25	2,302	2,763
Norfolk Southern Corp.	3.650%	8/1/25	1,875	2,117
Norfolk Southern Corp.	2.900%	6/15/26	3,320	3,672
Norfolk Southern Corp.	7.800%	5/15/27	2,900	4,040
Norfolk Southern Corp.	3.150%	6/1/27	9,370	10,440
Norfolk Southern Corp.	3.800%	8/1/28	8,290	9,625
Norfolk Southern Corp.	2.550%	11/1/29	9,300	9,904
Norfolk Southern Corp.	7.050%	5/1/37	1,347	1,995
Norfolk Southern Corp.	4.837%	10/1/41	21,941	28,138
Norfolk Southern Corp.	3.950%	10/1/42	1,228	1,428
Norfolk Southern Corp.	4.450%	6/15/45	6,428	8,072
Norfolk Southern Corp.	4.650%	1/15/46	6,910	8,933
Norfolk Southern Corp.	3.942%	11/1/47	2,050	2,445
Norfolk Southern Corp.	4.150%	2/28/48	2,885	3,566
Norfolk Southern Corp.	4.100%	5/15/49	4,820	5,961
Norfolk Southern Corp.	3.400%	11/1/49	3,805	4,191
Norfolk Southern Corp.	3.050%	5/15/50	7,900	8,172
Norfolk Southern Corp.	4.050%	8/15/52	13,009	15,588
6 Norfolk Southern Corp.	3.155%	5/15/55	9,601	9,811
Ryder System Inc.	2.250%	9/1/21	300	303
Ryder System Inc.	2.800%	3/1/22	1,000	1,026
Ryder System Inc.	2.875%	6/1/22	3,200	3,312
Ryder System Inc.	2.500%	9/1/22	500	511
Ryder System Inc.	3.400%	3/1/23	4,705	4,938
Ryder System Inc.	3.750%	6/9/23	13,715	14,591
Ryder System Inc.	3.650%	3/18/24	12,683	13,478
Ryder System Inc.	2.500%	9/1/24	7,208	7,426
Ryder System Inc.	4.625%	6/1/25	9,750	10,881
Ryder System Inc.	2.900%	12/1/26	4,075	4,202
Southwest Airlines Co.	2.750%	11/16/22	950	957
Southwest Airlines Co.	4.750%	5/4/23	11,175	11,496
Southwest Airlines Co.	5.250%	5/4/25	11,500	12,133
Southwest Airlines Co.	3.000%	11/15/26	7,026	6,850
Southwest Airlines Co.	5.125%	6/15/27	13,540	14,103
Southwest Airlines Co.	3.450%	11/16/27	3,460	3,393
Southwest Airlines Co.	2.625%	2/10/30	3,185	2,858
4 Southwest Airlines Co. 2007-1 Pass Through Trust	6.150%	2/1/24	633	627
4 Spirit Airlines Class A Pass Through Certificates Series 2015-1	4.100%	10/1/29	1,464	1,238
Union Pacific Corp.	2.950%	3/1/22	6,250	6,499
Union Pacific Corp.	4.163%	7/15/22	13,908	14,794
Union Pacific Corp.	2.750%	4/15/23	2,130	2,245
Union Pacific Corp.	3.500%	6/8/23	6,400	6,926
Union Pacific Corp.	3.646%	2/15/24	7,799	8,519
Union Pacific Corp.	3.150%	3/1/24	3,100	3,363
Union Pacific Corp.	3.750%	3/15/24	2,538	2,790
Union Pacific Corp.	3.250%	1/15/25	3,129	3,426
Union Pacific Corp.	3.750%	7/15/25	10,000	11,332
Union Pacific Corp.	3.250%	8/15/25	12,580	13,961
Union Pacific Corp.	2.750%	3/1/26	15,691	17,075
Union Pacific Corp.	2.150%	2/5/27	2,300	2,432
Union Pacific Corp.	3.000%	4/15/27	1,200	1,325
Union Pacific Corp.	3.950%	9/10/28	8,130	9,607
Union Pacific Corp.	6.625%	2/1/29	100	136

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Union Pacific Corp.	3.700%	3/1/29	7,025	8,199
Union Pacific Corp.	2.400%	2/5/30	6,050	6,432
Union Pacific Corp.	3.375%	2/1/35	9,155	10,463
Union Pacific Corp.	3.600%	9/15/37	15,400	17,032
Union Pacific Corp.	4.375%	9/10/38	8,155	10,032
Union Pacific Corp.	3.550%	8/15/39	250	280
Union Pacific Corp.	4.250%	4/15/43	2,897	3,525
Union Pacific Corp.	4.150%	1/15/45	1,550	1,880
Union Pacific Corp.	4.050%	11/15/45	5,832	7,021
Union Pacific Corp.	4.050%	3/1/46	3,150	3,770
Union Pacific Corp.	3.350%	8/15/46	6,914	7,425
Union Pacific Corp.	4.500%	9/10/48	50	65
Union Pacific Corp.	4.300%	3/1/49	9,150	11,616
Union Pacific Corp.	3.250%	2/5/50	36,930	40,244
Union Pacific Corp.	3.799%	10/1/51	17,667	20,802
Union Pacific Corp.	3.875%	2/1/55	10,475	12,581
Union Pacific Corp.	3.950%	8/15/59	6,425	7,502
Union Pacific Corp.	3.839%	3/20/60	15,414	18,043
Union Pacific Corp.	4.375%	11/15/65	11,924	14,858
Union Pacific Corp.	4.100%	9/15/67	7,581	9,080
Union Pacific Corp.	3.750%	2/5/70	4,485	4,970
4 Union Pacific Railroad Co. 2007-3 Pass Through Trust	6.176%	1/2/31	603	729
4 United Airlines 2013-1 Class A Pass Through Trust	4.300%	2/15/27	2,001	1,819
4 United Airlines 2014-1 Class A Pass Through Trust	4.000%	10/11/27	3,044	2,740
4 United Airlines 2014-2 Class A Pass Through Trust	3.750%	3/3/28	1,100	992
4 United Airlines 2015-1 Class A Pass Through Trust	3.700%	6/1/24	2,940	2,647
4 United Airlines 2015-1 Class AA Pass Through Trust	3.450%	12/1/27	3,730	3,614
4 United Airlines 2016-1 Class A Pass Through Trust	3.450%	1/7/30	3,004	2,509
4 United Airlines 2016-1 Class AA Pass Through Trust	3.100%	7/7/28	26,446	24,995
4 United Airlines 2016-2 Class A Pass Through Trust	3.100%	10/7/28	2,452	2,029
4 United Airlines 2016-2 Class AA Pass Through Trust	2.875%	10/7/28	4,361	4,011
4 United Airlines 2019-1 Class AA Pass Through Trust	4.150%	8/25/31	9,377	8,948
4 United Airlines 2019-2 Class AA Pass Through Trust	2.700%	11/1/33	6,200	5,518
United Parcel Service Inc.	2.350%	5/16/22	5,822	6,026
United Parcel Service Inc.	2.450%	10/1/22	9,508	9,912
United Parcel Service Inc.	2.500%	4/1/23	8,854	9,300
United Parcel Service Inc.	2.800%	11/15/24	19,505	21,145
United Parcel Service Inc.	2.400%	11/15/26	7,575	8,217
United Parcel Service Inc.	3.050%	11/15/27	20,625	23,286
United Parcel Service Inc.	3.400%	3/15/29	5,500	6,323
United Parcel Service Inc.	2.500%	9/1/29	5,000	5,437
United Parcel Service Inc.	6.200%	1/15/38	7,541	11,176
United Parcel Service Inc.	5.200%	4/1/40	12,805	17,532
United Parcel Service Inc.	4.875%	11/15/40	5,617	7,427
United Parcel Service Inc.	3.625%	10/1/42	10,682	12,163
United Parcel Service Inc.	3.400%	11/15/46	4,440	4,803
United Parcel Service Inc.	3.750%	11/15/47	12,365	14,351
United Parcel Service Inc.	4.250%	3/15/49	7,933	9,856
United Parcel Service Inc.	3.400%	9/1/49	5,545	6,110
United Parcel Service Inc.	5.300%	4/1/50	19,925	28,613
United Parcel Service of America Inc.	7.620%	4/1/30	1,563	2,315
4 US Airways 2012-1 Class A Pass Through Trust	5.900%	4/1/26	827	729
4 US Airways 2012-2 Class A Pass Through Trust	4.625%	12/3/26	502	423
4 US Airways 2013-1 Class A Pass Through Trust	3.950%	5/15/27	509	425
				49,340,015

Utilities (2.2%)

Electric (2.0%)

AEP Texas Inc.	2.400%	10/1/22	4,060	4,196
AEP Texas Inc.	3.950%	6/1/28	12,150	13,809
AEP Texas Inc.	2.100%	7/1/30	2,000	2,004
AEP Texas Inc.	3.800%	10/1/47	6,500	7,339
AEP Texas Inc.	3.450%	1/15/50	5,000	5,355
AEP Transmission Co. LLC	3.100%	12/1/26	4,265	4,766

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AEP Transmission Co. LLC	4.000%	12/1/46	5,490	6,561
AEP Transmission Co. LLC	3.750%	12/1/47	6,500	7,428
AEP Transmission Co. LLC	4.250%	9/15/48	3,575	4,440
AEP Transmission Co. LLC	3.800%	6/15/49	5,000	5,906
AEP Transmission Co. LLC	3.150%	9/15/49	4,690	5,009
AEP Transmission Co. LLC	3.650%	4/1/50	6,415	7,390
Alabama Power Co.	2.450%	3/30/22	8,150	8,407
Alabama Power Co.	3.550%	12/1/23	9,021	9,899
Alabama Power Co.	6.125%	5/15/38	1,667	2,420
Alabama Power Co.	6.000%	3/1/39	2,033	2,931
Alabama Power Co.	3.850%	12/1/42	2,795	3,243
Alabama Power Co.	4.150%	8/15/44	4,750	5,675
Alabama Power Co.	3.750%	3/1/45	4,070	4,613
Alabama Power Co.	4.300%	1/2/46	20,804	25,551
Alabama Power Co.	3.700%	12/1/47	6,575	7,515
Alabama Power Co.	4.300%	7/15/48	2,615	3,238
Alabama Power Co.	3.450%	10/1/49	10,743	11,919
Ameren Corp.	2.500%	9/15/24	1,200	1,252
Ameren Corp.	3.650%	2/15/26	4,140	4,651
Ameren Corp.	3.500%	1/15/31	9,370	10,475
Ameren Illinois Co.	2.700%	9/1/22	3,576	3,710
Ameren Illinois Co.	3.250%	3/1/25	2,335	2,568
Ameren Illinois Co.	3.800%	5/15/28	6,120	7,044
Ameren Illinois Co.	4.150%	3/15/46	3,075	3,774
Ameren Illinois Co.	3.700%	12/1/47	7,215	8,353
Ameren Illinois Co.	4.500%	3/15/49	6,225	8,170
Ameren Illinois Co.	3.250%	3/15/50	1,000	1,106
American Electric Power Co. Inc.	3.650%	12/1/21	4,850	5,050
American Electric Power Co. Inc.	2.950%	12/15/22	5,481	5,748
American Electric Power Co. Inc.	3.200%	11/13/27	1,000	1,084
American Electric Power Co. Inc.	4.300%	12/1/28	10,150	11,911
American Electric Power Co. Inc.	2.300%	3/1/30	200	204
Appalachian Power Co.	3.400%	6/1/25	3,350	3,676
Appalachian Power Co.	3.300%	6/1/27	5,325	5,689
Appalachian Power Co.	7.000%	4/1/38	685	1,019
Appalachian Power Co.	4.400%	5/15/44	3,528	4,201
Appalachian Power Co.	4.450%	6/1/45	8,575	10,327
Appalachian Power Co.	4.500%	3/1/49	12,670	15,445
Appalachian Power Co.	3.700%	5/1/50	4,975	5,486
Arizona Public Service Co.	3.150%	5/15/25	5,102	5,559
Arizona Public Service Co.	2.950%	9/15/27	1,000	1,072
Arizona Public Service Co.	5.050%	9/1/41	85	109
Arizona Public Service Co.	4.500%	4/1/42	8,988	10,893
Arizona Public Service Co.	4.350%	11/15/45	1,150	1,381
Arizona Public Service Co.	3.750%	5/15/46	12,350	13,700
Arizona Public Service Co.	4.200%	8/15/48	500	592
Arizona Public Service Co.	4.250%	3/1/49	5,800	6,798
Arizona Public Service Co.	3.500%	12/1/49	3,530	3,812
Arizona Public Service Co.	3.350%	5/15/50	2,500	2,649
Avangrid Inc.	3.150%	12/1/24	8,658	9,372
Avangrid Inc.	3.800%	6/1/29	10,265	11,868
Avista Corp.	4.350%	6/1/48	4,195	5,228
Baltimore Gas & Electric Co.	3.500%	11/15/21	3,288	3,407
Baltimore Gas & Electric Co.	3.350%	7/1/23	7,030	7,505
Baltimore Gas & Electric Co.	2.400%	8/15/26	3,790	4,035
Baltimore Gas & Electric Co.	6.350%	10/1/36	683	1,013
Baltimore Gas & Electric Co.	3.500%	8/15/46	4,162	4,637
Baltimore Gas & Electric Co.	3.750%	8/15/47	5,550	6,148
Baltimore Gas & Electric Co.	4.250%	9/15/48	2,050	2,536
Baltimore Gas & Electric Co.	3.200%	9/15/49	5,405	5,714
Baltimore Gas & Electric Co.	2.900%	6/15/50	5,000	5,065
Berkshire Hathaway Energy Co.	2.800%	1/15/23	5,615	5,910
Berkshire Hathaway Energy Co.	3.750%	11/15/23	8,169	8,955
Berkshire Hathaway Energy Co.	3.500%	2/1/25	7,161	7,938

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6	Berkshire Hathaway Energy Co.	4.050%	4/15/25	500	570
	Berkshire Hathaway Energy Co.	3.250%	4/15/28	5,075	5,686
6	Berkshire Hathaway Energy Co.	3.700%	7/15/30	15,779	18,365
	Berkshire Hathaway Energy Co.	6.125%	4/1/36	4,298	6,169
	Berkshire Hathaway Energy Co.	5.950%	5/15/37	4,450	6,213
	Berkshire Hathaway Energy Co.	5.150%	11/15/43	8,422	11,360
	Berkshire Hathaway Energy Co.	4.500%	2/1/45	10,915	13,660
	Berkshire Hathaway Energy Co.	3.800%	7/15/48	9,368	10,876
	Berkshire Hathaway Energy Co.	4.450%	1/15/49	18,036	23,057
6	Berkshire Hathaway Energy Co.	4.250%	10/15/50	10,825	13,591
	Black Hills Corp.	4.250%	11/30/23	4,250	4,627
	Black Hills Corp.	3.950%	1/15/26	2,900	3,054
	Black Hills Corp.	3.150%	1/15/27	4,850	5,085
	Black Hills Corp.	3.050%	10/15/29	4,015	4,242
	Black Hills Corp.	4.350%	5/1/33	5,260	5,878
	Black Hills Corp.	4.200%	9/15/46	3,780	4,004
	Black Hills Corp.	3.875%	10/15/49	3,910	4,173
	CenterPoint Energy Houston Electric LLC	2.250%	8/1/22	1,800	1,849
	CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	2,000	2,057
	CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	1,650	1,798
	CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	110	162
	CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	11,272	12,742
	CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	3,225	4,126
	CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	5,600	6,791
	CenterPoint Energy Houston Electric LLC	4.250%	2/1/49	6,265	8,001
	CenterPoint Energy Houston Electric LLC	2.900%	7/1/50	5,000	5,157
	CenterPoint Energy Inc.	3.600%	11/1/21	3,000	3,112
	CenterPoint Energy Inc.	2.500%	9/1/22	6,675	6,891
	CenterPoint Energy Inc.	3.850%	2/1/24	9,345	10,197
	CenterPoint Energy Inc.	2.500%	9/1/24	2,010	2,117
	CenterPoint Energy Inc.	4.250%	11/1/28	4,775	5,548
	CenterPoint Energy Inc.	2.950%	3/1/30	6,000	6,381
	CenterPoint Energy Inc.	3.700%	9/1/49	6,000	6,484
	Cleco Corporate Holdings LLC	3.743%	5/1/26	6,126	6,452
6	Cleco Corporate Holdings LLC	3.375%	9/15/29	500	517
	Cleco Corporate Holdings LLC	4.973%	5/1/46	5,732	6,010
	Cleveland Electric Illuminating Co.	5.500%	8/15/24	5,515	6,453
	Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	7,631
	CMS Energy Corp.	5.050%	3/15/22	1,280	1,352
	CMS Energy Corp.	3.000%	5/15/26	6,275	6,737
	CMS Energy Corp.	3.450%	8/15/27	1,710	1,872
	CMS Energy Corp.	4.875%	3/1/44	5,750	7,345
4	CMS Energy Corp.	4.750%	6/1/50	5,950	6,095
	Commonwealth Edison Co.	3.400%	9/1/21	5,440	5,579
	Commonwealth Edison Co.	2.550%	6/15/26	11,050	11,887
	Commonwealth Edison Co.	2.950%	8/15/27	4,700	5,149
	Commonwealth Edison Co.	3.700%	8/15/28	1,500	1,737
	Commonwealth Edison Co.	2.200%	3/1/30	2,800	2,938
	Commonwealth Edison Co.	5.900%	3/15/36	3,469	4,931
	Commonwealth Edison Co.	6.450%	1/15/38	8,098	12,135
	Commonwealth Edison Co.	3.800%	10/1/42	3,964	4,650
	Commonwealth Edison Co.	4.600%	8/15/43	5,570	7,173
	Commonwealth Edison Co.	4.700%	1/15/44	5,627	7,326
	Commonwealth Edison Co.	3.700%	3/1/45	9,850	11,469
	Commonwealth Edison Co.	4.350%	11/15/45	6,625	8,417
	Commonwealth Edison Co.	3.650%	6/15/46	12,892	15,020
	Commonwealth Edison Co.	3.750%	8/15/47	8,400	9,953
	Commonwealth Edison Co.	4.000%	3/1/48	9,890	12,104
	Commonwealth Edison Co.	4.000%	3/1/49	9,250	11,649
	Commonwealth Edison Co.	3.200%	11/15/49	5,450	6,043
	Commonwealth Edison Co.	3.000%	3/1/50	4,000	4,214
	Connecticut Light & Power Co.	2.500%	1/15/23	8,135	8,459
	Connecticut Light & Power Co.	3.200%	3/15/27	6,850	7,497
	Connecticut Light & Power Co.	4.300%	4/15/44	5,500	6,848

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Connecticut Light & Power Co.	4.150%	6/1/45	4,500	5,452
Connecticut Light & Power Co.	4.000%	4/1/48	10,150	12,389
Consolidated Edison Co. of New York Inc.	3.125%	11/15/27	2,315	2,540
Consolidated Edison Co. of New York Inc.	3.800%	5/15/28	1,000	1,147
Consolidated Edison Co. of New York Inc.	4.000%	12/1/28	1,350	1,579
Consolidated Edison Co. of New York Inc.	3.350%	4/1/30	2,900	3,284
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	6,475	8,625
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	4,744	6,380
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	3,095	4,298
Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	525	752
Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	1,850	2,793
Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	10,282	14,015
Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	7,825	10,878
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	2,795	3,192
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	22,038	26,843
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	13,575	16,792
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	15,010	17,166
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	7,750	8,942
Consolidated Edison Co. of New York Inc.	4.125%	5/15/49	10,102	12,151
Consolidated Edison Co. of New York Inc.	3.950%	4/1/50	5,654	6,699
Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	5,197	6,626
Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	3,580	4,314
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	3,975	4,612
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	7,560	9,464
Consolidated Edison Co. of New York Inc.	3.700%	11/15/59	6,478	7,430
Consumers Energy Co.	2.850%	5/15/22	11,725	12,164
Consumers Energy Co.	3.375%	8/15/23	7,210	7,796
Consumers Energy Co.	3.800%	11/15/28	6,935	8,204
Consumers Energy Co.	3.950%	5/15/43	4,343	5,244
Consumers Energy Co.	3.250%	8/15/46	6,784	7,517
Consumers Energy Co.	3.950%	7/15/47	3,975	4,911
Consumers Energy Co.	4.050%	5/15/48	6,050	7,632
Consumers Energy Co.	4.350%	4/15/49	6,890	9,171
Consumers Energy Co.	3.100%	8/15/50	7,045	7,840
Consumers Energy Co.	3.500%	8/1/51	16,433	19,204
Consumers Energy Co.	2.500%	5/1/60	6,900	6,492
Dayton Power & Light Co.	3.950%	6/15/49	1,483	1,587
Delmarva Power & Light Co.	3.500%	11/15/23	4,805	5,201
Delmarva Power & Light Co.	4.150%	5/15/45	7,500	9,083
Dominion Energy Inc.	2.715%	8/15/21	3,100	3,167
Dominion Energy Inc.	2.750%	1/15/22	6,775	7,020
Dominion Energy Inc.	2.750%	9/15/22	600	622
Dominion Energy Inc.	3.071%	8/15/24	3,360	3,570
Dominion Energy Inc.	3.900%	10/1/25	8,915	10,018
Dominion Energy Inc.	2.850%	8/15/26	3,204	3,376
Dominion Energy Inc.	4.250%	6/1/28	4,945	5,691
Dominion Energy Inc.	3.375%	4/1/30	24,134	26,659
Dominion Energy Inc.	6.300%	3/15/33	6,200	8,588
Dominion Energy Inc.	5.250%	8/1/33	1,134	1,372
Dominion Energy Inc.	5.950%	6/15/35	3,569	4,677
Dominion Energy Inc.	7.000%	6/15/38	4,752	6,758
Dominion Energy Inc.	4.900%	8/1/41	10,655	13,146
Dominion Energy Inc.	4.050%	9/15/42	7,881	8,881
Dominion Energy Inc.	4.700%	12/1/44	3,226	4,007
Dominion Energy Inc.	4.600%	3/15/49	6,400	8,050
4 Dominion Energy Inc.	5.750%	10/1/54	4,381	4,425
Dominion Energy South Carolina Inc.	6.625%	2/1/32	6,029	8,676
Dominion Energy South Carolina Inc.	6.050%	1/15/38	6,260	8,959
Dominion Energy South Carolina Inc.	5.450%	2/1/41	3,345	4,621
Dominion Energy South Carolina Inc.	4.600%	6/15/43	6,160	7,905
Dominion Energy South Carolina Inc.	5.100%	6/1/65	5,830	8,524
DTE Electric Co.	3.650%	3/15/24	9,250	10,151
DTE Electric Co.	3.375%	3/1/25	7,750	8,583
DTE Electric Co.	2.250%	3/1/30	10,317	10,842

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DTE Electric Co.	2.625%	3/1/31	7,125	7,709
DTE Electric Co.	4.000%	4/1/43	6,425	7,697
DTE Electric Co.	3.700%	3/15/45	7,139	8,263
DTE Electric Co.	3.700%	6/1/46	2,225	2,585
DTE Electric Co.	3.750%	8/15/47	6,070	7,161
DTE Electric Co.	4.050%	5/15/48	3,075	3,810
DTE Electric Co.	3.950%	3/1/49	5,000	6,154
DTE Electric Co.	2.950%	3/1/50	6,225	6,469
DTE Energy Co.	2.600%	6/15/22	3,000	3,079
DTE Energy Co.	2.250%	11/1/22	2,500	2,583
DTE Energy Co.	3.700%	8/1/23	6,250	6,742
DTE Energy Co.	3.850%	12/1/23	950	1,032
DTE Energy Co.	3.500%	6/1/24	7,006	7,579
DTE Energy Co.	2.529%	10/1/24	3,250	3,412
DTE Energy Co.	2.850%	10/1/26	20,975	22,277
DTE Energy Co.	3.800%	3/15/27	26,125	28,279
DTE Energy Co.	3.400%	6/15/29	3,500	3,779
DTE Energy Co.	2.950%	3/1/30	3,210	3,343
DTE Energy Co.	6.375%	4/15/33	4,945	6,614
Duke Energy Carolinas LLC	3.350%	5/15/22	1,800	1,883
Duke Energy Carolinas LLC	2.500%	3/15/23	9,050	9,478
Duke Energy Carolinas LLC	3.050%	3/15/23	9,125	9,660
Duke Energy Carolinas LLC	2.950%	12/1/26	7,598	8,427
Duke Energy Carolinas LLC	3.950%	11/15/28	14,150	16,670
Duke Energy Carolinas LLC	6.000%	12/1/28	5,940	7,714
Duke Energy Carolinas LLC	2.450%	8/15/29	6,365	6,854
Duke Energy Carolinas LLC	2.450%	2/1/30	7,156	7,709
Duke Energy Carolinas LLC	6.450%	10/15/32	4,390	6,153
Duke Energy Carolinas LLC	6.100%	6/1/37	10,831	15,465
Duke Energy Carolinas LLC	6.000%	1/15/38	7,120	10,518
Duke Energy Carolinas LLC	6.050%	4/15/38	4,461	6,422
Duke Energy Carolinas LLC	5.300%	2/15/40	8,951	12,402
Duke Energy Carolinas LLC	4.250%	12/15/41	5,962	7,320
Duke Energy Carolinas LLC	4.000%	9/30/42	7,529	9,010
Duke Energy Carolinas LLC	3.750%	6/1/45	11,135	12,941
Duke Energy Carolinas LLC	3.875%	3/15/46	13,300	15,811
Duke Energy Carolinas LLC	3.700%	12/1/47	9,146	10,856
Duke Energy Carolinas LLC	3.950%	3/15/48	1,500	1,847
Duke Energy Carolinas LLC	3.200%	8/15/49	7,772	8,672
Duke Energy Corp.	1.800%	9/1/21	280	284
Duke Energy Corp.	3.550%	9/15/21	7,814	8,028
Duke Energy Corp.	2.400%	8/15/22	10,855	11,234
Duke Energy Corp.	3.050%	8/15/22	13,565	14,161
Duke Energy Corp.	3.950%	10/15/23	4,750	5,188
Duke Energy Corp.	2.650%	9/1/26	11,549	12,521
Duke Energy Corp.	3.150%	8/15/27	16,279	18,016
Duke Energy Corp.	3.400%	6/15/29	4,315	4,859
Duke Energy Corp.	2.450%	6/1/30	5,000	5,216
Duke Energy Corp.	4.800%	12/15/45	10,110	13,046
Duke Energy Corp.	3.750%	9/1/46	21,757	24,796
Duke Energy Corp.	3.950%	8/15/47	920	1,065
Duke Energy Corp.	4.200%	6/15/49	7,850	9,587
Duke Energy Florida LLC	3.100%	8/15/21	1,070	1,092
Duke Energy Florida LLC	3.200%	1/15/27	3,300	3,682
Duke Energy Florida LLC	3.800%	7/15/28	5,575	6,486
Duke Energy Florida LLC	2.500%	12/1/29	15,250	16,469
Duke Energy Florida LLC	1.750%	6/15/30	6,000	6,023
Duke Energy Florida LLC	6.350%	9/15/37	9,995	14,919
Duke Energy Florida LLC	6.400%	6/15/38	10,521	16,396
Duke Energy Florida LLC	5.650%	4/1/40	1,655	2,337
Duke Energy Florida LLC	3.850%	11/15/42	1,125	1,323
Duke Energy Florida LLC	3.400%	10/1/46	8,635	9,722
Duke Energy Florida LLC	4.200%	7/15/48	4,700	5,974
Duke Energy Florida Project Finance LLC	1.731%	9/1/22	2,630	2,640

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4 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	4,000	4,306
Duke Energy Indiana LLC	6.120%	10/15/35	5,798	7,758
Duke Energy Indiana LLC	6.350%	8/15/38	9,464	13,997
Duke Energy Indiana LLC	6.450%	4/1/39	3,425	5,100
Duke Energy Indiana LLC	4.900%	7/15/43	3,677	4,880
Duke Energy Indiana LLC	3.750%	5/15/46	20,670	24,182
Duke Energy Indiana LLC	3.250%	10/1/49	4,380	4,836
Duke Energy Ohio Inc.	3.800%	9/1/23	1,200	1,308
Duke Energy Ohio Inc.	3.650%	2/1/29	13,531	15,669
Duke Energy Ohio Inc.	2.125%	6/1/30	3,000	3,103
Duke Energy Ohio Inc.	3.700%	6/15/46	6,775	7,891
Duke Energy Ohio Inc.	4.300%	2/1/49	1,100	1,409
Duke Energy Progress LLC	3.000%	9/15/21	11,892	12,165
Duke Energy Progress LLC	2.800%	5/15/22	3,345	3,466
Duke Energy Progress LLC	3.375%	9/1/23	2,509	2,703
Duke Energy Progress LLC	3.250%	8/15/25	12,150	13,500
Duke Energy Progress LLC	3.700%	9/1/28	7,805	9,009
Duke Energy Progress LLC	3.450%	3/15/29	10,511	12,029
Duke Energy Progress LLC	6.300%	4/1/38	5,617	8,286
Duke Energy Progress LLC	4.100%	5/15/42	3,621	4,344
Duke Energy Progress LLC	4.100%	3/15/43	4,110	4,930
Duke Energy Progress LLC	4.375%	3/30/44	14,365	17,968
Duke Energy Progress LLC	4.150%	12/1/44	6,874	8,417
Duke Energy Progress LLC	4.200%	8/15/45	7,477	9,275
Duke Energy Progress LLC	3.700%	10/15/46	7,125	8,341
Duke Energy Progress LLC	3.600%	9/15/47	7,100	8,243
Edison International	2.400%	9/15/22	9,195	9,331
Edison International	2.950%	3/15/23	1,100	1,125
Edison International	3.550%	11/15/24	2,500	2,635
Edison International	5.750%	6/15/27	1,150	1,316
Edison International	4.125%	3/15/28	4,925	5,212
El Paso Electric Co.	6.000%	5/15/35	2,875	3,747
El Paso Electric Co.	5.000%	12/1/44	4,500	5,403
Emera US Finance LP	3.550%	6/15/26	8,408	9,398
Emera US Finance LP	4.750%	6/15/46	18,837	22,075
Enel Americas SA	4.000%	10/25/26	4,000	4,244
Enel Chile SA	4.875%	6/12/28	11,603	13,002
Entergy Arkansas Inc.	3.500%	4/1/26	5,903	6,551
Entergy Arkansas LLC	4.200%	4/1/49	4,575	5,765
Entergy Corp.	4.000%	7/15/22	7,441	7,878
Entergy Corp.	2.950%	9/1/26	8,671	9,490
Entergy Corp.	2.800%	6/15/30	7,000	7,381
Entergy Corp.	3.750%	6/15/50	7,750	8,655
Entergy Gulf States Louisiana LLC	5.590%	10/1/24	4,146	4,924
Entergy Louisiana LLC	4.050%	9/1/23	6,525	7,129
Entergy Louisiana LLC	5.400%	11/1/24	3,775	4,468
Entergy Louisiana LLC	2.400%	10/1/26	5,447	5,712
Entergy Louisiana LLC	3.120%	9/1/27	6,000	6,546
Entergy Louisiana LLC	3.250%	4/1/28	4,625	5,084
Entergy Louisiana LLC	3.050%	6/1/31	16,039	17,555
Entergy Louisiana LLC	4.000%	3/15/33	12,700	15,529
Entergy Louisiana LLC	4.950%	1/15/45	12,285	13,387
Entergy Louisiana LLC	4.200%	9/1/48	8,945	11,335
Entergy Louisiana LLC	4.200%	4/1/50	8,850	11,183
Entergy Louisiana LLC	2.900%	3/15/51	7,203	7,433
Entergy Mississippi LLC	2.850%	6/1/28	11,959	12,840
Entergy Mississippi LLC	3.850%	6/1/49	4,650	5,527
Entergy Texas Inc.	4.500%	3/30/39	400	479
Entergy Texas Inc.	3.550%	9/30/49	4,170	4,596
Evergy Inc.	2.450%	9/15/24	1,600	1,680
Evergy Inc.	2.900%	9/15/29	6,705	7,180
Evergy Metro Inc.	2.250%	6/1/30	4,700	4,914
Eversource Energy	2.500%	3/15/21	6,650	6,734
Eversource Energy	2.750%	3/15/22	4,425	4,574

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Eversource Energy	3.800%	12/1/23	6,150	6,603
Eversource Energy	2.900%	10/1/24	3,825	4,102
Eversource Energy	3.150%	1/15/25	5,547	6,003
Eversource Energy	3.300%	1/15/28	6,715	7,360
Eversource Energy	4.250%	4/1/29	6,700	7,838
Exelon Corp.	5.150%	12/1/20	9,053	9,107
Exelon Corp.	3.497%	6/1/22	3,737	3,901
Exelon Corp.	3.950%	6/15/25	20,995	23,585
Exelon Corp.	3.400%	4/15/26	11,580	12,891
Exelon Corp.	4.050%	4/15/30	15,550	17,940
Exelon Corp.	4.950%	6/15/35	7,540	9,177
Exelon Corp.	5.625%	6/15/35	6,720	8,727
Exelon Corp.	5.100%	6/15/45	4,387	5,648
Exelon Corp.	4.450%	4/15/46	12,180	14,746
Exelon Corp.	4.700%	4/15/50	16,750	21,379
Exelon Generation Co. LLC	3.400%	3/15/22	14,011	14,551
Exelon Generation Co. LLC	4.250%	6/15/22	7,420	8,224
Exelon Generation Co. LLC	6.250%	10/1/39	12,246	14,850
Exelon Generation Co. LLC	5.750%	10/1/41	3,993	4,401
Exelon Generation Co. LLC	5.600%	6/15/42	11,628	12,975
FirstEnergy Corp.	2.850%	7/15/22	8,199	8,496
FirstEnergy Corp.	4.250%	3/15/23	6,549	7,086
FirstEnergy Corp.	3.900%	7/15/27	19,694	22,269
FirstEnergy Corp.	2.650%	3/1/30	2,000	2,073
FirstEnergy Corp.	2.250%	9/1/30	3,400	3,394
FirstEnergy Corp.	7.375%	11/15/31	17,605	25,646
FirstEnergy Corp.	4.850%	7/15/47	20,483	25,927
FirstEnergy Corp.	3.400%	3/1/50	8,300	8,772
Florida Power & Light Co.	2.750%	6/1/23	11,475	12,106
Florida Power & Light Co.	3.250%	6/1/24	11,215	12,182
Florida Power & Light Co.	2.850%	4/1/25	16,979	18,607
Florida Power & Light Co.	3.125%	12/1/25	15,479	17,215
Florida Power & Light Co.	5.625%	4/1/34	3,125	4,454
Florida Power & Light Co.	4.950%	6/1/35	645	894
Florida Power & Light Co.	5.650%	2/1/37	3,396	4,774
Florida Power & Light Co.	5.950%	2/1/38	8,235	12,234
Florida Power & Light Co.	5.960%	4/1/39	600	904
Florida Power & Light Co.	5.690%	3/1/40	200	294
Florida Power & Light Co.	5.250%	2/1/41	680	952
Florida Power & Light Co.	4.125%	2/1/42	16,098	20,017
Florida Power & Light Co.	4.050%	6/1/42	7,140	8,825
Florida Power & Light Co.	3.800%	12/15/42	5,145	6,185
Florida Power & Light Co.	4.050%	10/1/44	4,300	5,376
Florida Power & Light Co.	3.700%	12/1/47	8,285	10,051
Florida Power & Light Co.	3.950%	3/1/48	20,666	26,036
Florida Power & Light Co.	4.125%	6/1/48	4,422	5,714
Florida Power & Light Co.	3.990%	3/1/49	6,871	8,574
Florida Power & Light Co.	3.150%	10/1/49	14,138	16,019
Fortis Inc.	3.055%	10/4/26	11,735	12,597
Georgia Power Co.	2.850%	5/15/22	9,475	9,830
Georgia Power Co.	2.100%	7/30/23	8,025	8,353
Georgia Power Co.	2.200%	9/15/24	6,725	7,050
Georgia Power Co.	3.250%	4/1/26	6,800	7,256
Georgia Power Co.	3.250%	3/30/27	7,375	7,960
Georgia Power Co.	2.650%	9/15/29	9,332	9,801
Georgia Power Co.	4.750%	9/1/40	8,542	10,319
Georgia Power Co.	4.300%	3/15/42	10,075	11,710
Georgia Power Co.	4.300%	3/15/43	5,190	6,074
Georgia Power Co.	3.700%	1/30/50	3,000	3,331
Gulf Power Co.	3.300%	5/30/27	3,400	3,704
Iberdrola International BV	6.750%	7/15/36	3,450	4,762
Indiana Michigan Power Co.	3.850%	5/15/28	11,120	12,535
Indiana Michigan Power Co.	6.050%	3/15/37	7,350	10,201
Indiana Michigan Power Co.	4.550%	3/15/46	4,580	5,831

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Indiana Michigan Power Co.	3.750%	7/1/47	9,080	10,267
Indiana Michigan Power Co.	4.250%	8/15/48	5,375	6,536
Interstate Power & Light Co.	3.250%	12/1/24	12,725	13,833
Interstate Power & Light Co.	4.100%	9/26/28	5,600	6,444
Interstate Power & Light Co.	3.600%	4/1/29	5,200	5,695
Interstate Power & Light Co.	2.300%	6/1/30	4,100	4,189
Interstate Power & Light Co.	6.250%	7/15/39	3,345	4,794
Interstate Power & Light Co.	3.700%	9/15/46	2,650	2,919
Interstate Power & Light Co.	3.500%	9/30/49	250	273
IPALCO Enterprises Inc.	3.700%	9/1/24	200	213
ITC Holdings Corp.	2.700%	11/15/22	5,275	5,491
ITC Holdings Corp.	3.650%	6/15/24	3,740	4,061
ITC Holdings Corp.	3.250%	6/30/26	6,230	6,834
ITC Holdings Corp.	3.350%	11/15/27	6,743	7,492
ITC Holdings Corp.	5.300%	7/1/43	9,915	12,527
4 John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,390	2,959
Kansas City Power & Light Co.	3.150%	3/15/23	2,500	2,640
Kansas City Power & Light Co.	5.300%	10/1/41	7,310	9,847
Kansas City Power & Light Co.	4.200%	6/15/47	6,560	7,958
Kansas City Power & Light Co.	4.200%	3/15/48	6,213	7,793
Kentucky Utilities Co.	5.125%	11/1/40	8,981	11,812
Kentucky Utilities Co.	4.375%	10/1/45	8,570	10,323
Kentucky Utilities Co.	3.300%	6/1/50	10,600	11,344
Louisville Gas & Electric Co.	3.300%	10/1/25	4,250	4,726
Louisville Gas & Electric Co.	4.250%	4/1/49	11,857	14,383
MidAmerican Energy Co.	3.500%	10/15/24	10,128	11,242
MidAmerican Energy Co.	3.100%	5/1/27	4,625	5,120
MidAmerican Energy Co.	3.650%	4/15/29	7,250	8,634
MidAmerican Energy Co.	6.750%	12/30/31	9,264	13,681
MidAmerican Energy Co.	5.750%	11/1/35	2,100	3,036
MidAmerican Energy Co.	5.800%	10/15/36	10,180	14,407
MidAmerican Energy Co.	4.800%	9/15/43	3,766	4,955
MidAmerican Energy Co.	4.400%	10/15/44	1,175	1,491
MidAmerican Energy Co.	4.250%	5/1/46	5,255	6,650
MidAmerican Energy Co.	3.950%	8/1/47	3,850	4,737
MidAmerican Energy Co.	3.650%	8/1/48	8,380	9,857
MidAmerican Energy Co.	4.250%	7/15/49	6,069	7,862
MidAmerican Energy Co.	3.150%	4/15/50	150	170
Mississippi Power Co.	3.950%	3/30/28	1,750	1,977
Mississippi Power Co.	4.250%	3/15/42	7,775	9,172
National Rural Utilities Cooperative Finance Corp.	1.750%	1/21/22	2,250	2,299
National Rural Utilities Cooperative Finance Corp.	3.050%	2/15/22	2,662	2,748
National Rural Utilities Cooperative Finance Corp.	2.400%	4/25/22	6,540	6,742
National Rural Utilities Cooperative Finance Corp.	2.300%	9/15/22	1,100	1,137
National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	12,460	13,036
National Rural Utilities Cooperative Finance Corp.	3.400%	11/15/23	5,925	6,424
National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	10,596	11,324
National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	9,327	10,094
National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	9,702	10,804
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	4,085	4,408
National Rural Utilities Cooperative Finance Corp.	3.900%	11/1/28	5,640	6,553
National Rural Utilities Cooperative Finance Corp.	3.700%	3/15/29	6,954	8,013
National Rural Utilities Cooperative Finance Corp.	2.400%	3/15/30	6,458	6,876
National Rural Utilities Cooperative Finance Corp.	8.000%	3/1/32	600	927
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	12,195	14,091
4 National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	3,097	3,097
4 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	6,115	6,408
National Rural Utilities Cooperative Finance Corp.	4.400%	11/1/48	8,600	11,103
National Rural Utilities Cooperative Finance Corp.	4.300%	3/15/49	11,945	15,276
Nevada Power Co.	3.700%	5/1/29	11,250	13,012
Nevada Power Co.	2.400%	5/1/30	6,035	6,412
Nevada Power Co.	6.650%	4/1/36	5,650	8,042
Nevada Power Co.	6.750%	7/1/37	7,922	11,916
Nevada Power Co.	3.125%	8/1/50	6,090	6,680

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	NextEra Energy Capital Holdings Inc.	2.403%	9/1/21	12,500	12,750
	NextEra Energy Capital Holdings Inc.	2.900%	4/1/22	9,640	10,007
	NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	6,108	6,417
	NextEra Energy Capital Holdings Inc.	3.150%	4/1/24	6,200	6,694
	NextEra Energy Capital Holdings Inc.	2.750%	5/1/25	15,010	16,262
	NextEra Energy Capital Holdings Inc.	3.250%	4/1/26	3,300	3,689
	NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	16,731	18,840
	NextEra Energy Capital Holdings Inc.	3.500%	4/1/29	5,133	5,812
	NextEra Energy Capital Holdings Inc.	2.750%	11/1/29	3,927	4,226
	NextEra Energy Capital Holdings Inc.	2.250%	6/1/30	24,000	24,607
4	NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	8,075	8,337
4	NextEra Energy Capital Holdings Inc.	5.650%	5/1/79	4,600	4,360
	Northern States Power Co.	2.600%	5/15/23	2,000	2,092
	Northern States Power Co.	6.250%	6/1/36	3,670	5,345
	Northern States Power Co.	6.200%	7/1/37	4,643	6,907
	Northern States Power Co.	5.350%	11/1/39	8,146	11,402
	Northern States Power Co.	3.400%	8/15/42	4,133	4,671
	Northern States Power Co.	4.125%	5/15/44	700	869
	Northern States Power Co.	4.000%	8/15/45	3,120	3,816
	Northern States Power Co.	3.600%	5/15/46	300	349
	Northern States Power Co.	3.600%	9/15/47	410	483
	Northern States Power Co.	2.900%	3/1/50	3,930	4,279
	NorthWestern Corp.	4.176%	11/15/44	5,020	6,109
	NSTAR Electric Co.	2.375%	10/15/22	9,075	9,391
	NSTAR Electric Co.	3.200%	5/15/27	9,100	10,177
	NSTAR Electric Co.	3.250%	5/15/29	4,983	5,682
	NSTAR Electric Co.	5.500%	3/15/40	4,996	6,803
	NSTAR Electric Co.	4.400%	3/1/44	3,300	4,114
	Oglethorpe Power Corp.	5.950%	11/1/39	1,930	2,598
	Oglethorpe Power Corp.	5.375%	11/1/40	8,050	9,352
	Oglethorpe Power Corp.	5.250%	9/1/50	568	645
	Ohio Edison Co.	6.875%	7/15/36	1,870	2,537
	Ohio Power Co.	5.375%	10/1/21	6,266	6,637
	Ohio Power Co.	2.600%	4/1/30	100	107
	Ohio Power Co.	4.150%	4/1/48	4,295	5,290
	Ohio Power Co.	4.000%	6/1/49	4,884	5,903
	Oklahoma Gas & Electric Co.	3.800%	8/15/28	5,725	6,399
	Oklahoma Gas & Electric Co.	3.250%	4/1/30	3,800	4,163
	Oklahoma Gas & Electric Co.	4.150%	4/1/47	2,975	3,442
	Oklahoma Gas & Electric Co.	3.850%	8/15/47	3,979	4,434
	Oncor Electric Delivery Co. LLC	4.100%	6/1/22	350	370
	Oncor Electric Delivery Co. LLC	2.750%	6/1/24	10,000	10,647
	Oncor Electric Delivery Co. LLC	2.950%	4/1/25	10,172	11,048
	Oncor Electric Delivery Co. LLC	3.700%	11/15/28	6,556	7,744
	Oncor Electric Delivery Co. LLC	5.750%	3/15/29	1,600	2,065
6	Oncor Electric Delivery Co. LLC	2.750%	5/15/30	5,850	6,390
	Oncor Electric Delivery Co. LLC	7.000%	5/1/32	5,440	7,983
	Oncor Electric Delivery Co. LLC	7.250%	1/15/33	2,930	4,425
	Oncor Electric Delivery Co. LLC	7.500%	9/1/38	1,771	2,899
	Oncor Electric Delivery Co. LLC	5.250%	9/30/40	5,900	8,028
	Oncor Electric Delivery Co. LLC	4.550%	12/1/41	4,494	5,775
	Oncor Electric Delivery Co. LLC	5.300%	6/1/42	4,975	6,986
	Oncor Electric Delivery Co. LLC	3.750%	4/1/45	12,044	14,331
	Oncor Electric Delivery Co. LLC	3.800%	9/30/47	4,215	5,092
	Oncor Electric Delivery Co. LLC	4.100%	11/15/48	2,700	3,403
	Oncor Electric Delivery Co. LLC	3.800%	6/1/49	8,000	9,694
	Oncor Electric Delivery Co. LLC	3.100%	9/15/49	13,105	14,264
6	Oncor Electric Delivery Co. LLC	3.700%	5/15/50	6,994	8,494
	Pacific Gas & Electric Co.	1.750%	6/16/22	29,500	29,532
7	Pacific Gas & Electric Co.	3.850%	11/15/23	5,000	5,513
7	Pacific Gas & Electric Co.	3.750%	2/15/24	3,028	3,361
7	Pacific Gas & Electric Co.	3.500%	6/15/25	2,300	2,527
7	Pacific Gas & Electric Co.	2.950%	3/1/26	5,000	5,388
	Pacific Gas & Electric Co.	2.100%	8/1/27	9,000	8,886

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
7	Pacific Gas & Electric Co.	3.300%	12/1/27	20,500	22,243
	Pacific Gas & Electric Co.	2.500%	2/1/31	34,500	33,697
	Pacific Gas & Electric Co.	3.300%	8/1/40	13,675	13,311
7	Pacific Gas & Electric Co.	3.950%	12/1/47	9,300	9,765
	Pacific Gas & Electric Co.	3.500%	8/1/50	26,800	25,844
	PacifiCorp	2.950%	2/1/22	5,567	5,761
	PacifiCorp	2.950%	6/1/23	5,215	5,521
	PacifiCorp	3.600%	4/1/24	7,214	7,917
	PacifiCorp	3.500%	6/15/29	12,450	14,265
	PacifiCorp	2.700%	9/15/30	2,500	2,714
	PacifiCorp	7.700%	11/15/31	1,349	2,085
	PacifiCorp	5.250%	6/15/35	1,610	2,233
	PacifiCorp	6.100%	8/1/36	5,373	7,566
	PacifiCorp	5.750%	4/1/37	9,569	13,173
	PacifiCorp	6.250%	10/15/37	9,681	14,059
	PacifiCorp	6.350%	7/15/38	3,450	5,134
	PacifiCorp	6.000%	1/15/39	4,271	6,288
	PacifiCorp	4.100%	2/1/42	4,965	5,926
	PacifiCorp	4.125%	1/15/49	5,928	7,324
	PacifiCorp	4.150%	2/15/50	16,000	19,985
	PacifiCorp	3.300%	3/15/51	10,441	11,545
	PECO Energy Co.	2.375%	9/15/22	3,135	3,236
	PECO Energy Co.	3.150%	10/15/25	2,350	2,600
	PECO Energy Co.	3.900%	3/1/48	3,800	4,689
	PECO Energy Co.	3.000%	9/15/49	5,300	5,612
	PECO Energy Co.	2.800%	6/15/50	4,000	4,127
	Pinnacle West Capital Corp.	1.300%	6/15/25	6,500	6,558
	Potomac Electric Power Co.	3.600%	3/15/24	3,537	3,855
	Potomac Electric Power Co.	6.500%	11/15/37	7,732	11,341
	Potomac Electric Power Co.	4.150%	3/15/43	5,525	6,662
	PPL Capital Funding Inc.	4.200%	6/15/22	3,190	3,377
	PPL Capital Funding Inc.	3.500%	12/1/22	1,745	1,841
	PPL Capital Funding Inc.	3.400%	6/1/23	3,895	4,123
	PPL Capital Funding Inc.	3.950%	3/15/24	815	885
	PPL Capital Funding Inc.	3.100%	5/15/26	9,026	9,757
	PPL Capital Funding Inc.	4.125%	4/15/30	200	228
	PPL Capital Funding Inc.	4.700%	6/1/43	4,186	4,768
	PPL Capital Funding Inc.	5.000%	3/15/44	12,493	14,800
	PPL Capital Funding Inc.	4.000%	9/15/47	7,525	8,014
	PPL Electric Utilities Corp.	3.000%	9/15/21	5,595	5,729
	PPL Electric Utilities Corp.	6.250%	5/15/39	5,467	8,138
	PPL Electric Utilities Corp.	4.125%	6/15/44	3,100	3,768
	PPL Electric Utilities Corp.	4.150%	10/1/45	5,505	6,758
	PPL Electric Utilities Corp.	3.950%	6/1/47	5,775	6,932
	PPL Electric Utilities Corp.	4.150%	6/15/48	3,400	4,166
	Progress Energy Inc.	3.150%	4/1/22	17,465	18,118
	Progress Energy Inc.	7.750%	3/1/31	2,960	4,305
	Progress Energy Inc.	7.000%	10/30/31	3,025	4,202
	Progress Energy Inc.	6.000%	12/1/39	7,724	10,434
	PSEG Power LLC	3.850%	6/1/23	8,765	9,456
	PSEG Power LLC	8.625%	4/15/31	1,638	2,274
	Public Service Co. of Colorado	2.250%	9/15/22	6,200	6,370
	Public Service Co. of Colorado	3.700%	6/15/28	5,050	5,855
	Public Service Co. of Colorado	1.900%	1/15/31	4,550	4,608
	Public Service Co. of Colorado	3.600%	9/15/42	10,575	12,139
	Public Service Co. of Colorado	4.300%	3/15/44	1,562	1,970
	Public Service Co. of Colorado	3.800%	6/15/47	850	1,018
	Public Service Co. of Colorado	4.100%	6/15/48	4,375	5,487
	Public Service Co. of Colorado	4.050%	9/15/49	6,005	7,485
	Public Service Co. of Colorado	3.200%	3/1/50	3,200	3,378
	Public Service Co. of Colorado	2.700%	1/15/51	5,219	5,322
	Public Service Co. of New Hampshire	3.500%	11/1/23	4,054	4,388
	Public Service Co. of New Hampshire	3.600%	7/1/49	3,540	4,170
	Public Service Electric & Gas Co.	2.375%	5/15/23	4,500	4,703

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Public Service Electric & Gas Co.	3.250%	9/1/23	25	27
Public Service Electric & Gas Co.	3.000%	5/15/25	11,318	12,419
Public Service Electric & Gas Co.	2.250%	9/15/26	3,000	3,126
Public Service Electric & Gas Co.	3.000%	5/15/27	6,050	6,621
Public Service Electric & Gas Co.	3.700%	5/1/28	1,000	1,153
Public Service Electric & Gas Co.	3.650%	9/1/28	500	576
Public Service Electric & Gas Co.	3.200%	5/15/29	3,600	4,071
Public Service Electric & Gas Co.	2.450%	1/15/30	3,243	3,472
Public Service Electric & Gas Co.	5.800%	5/1/37	1,916	2,815
Public Service Electric & Gas Co.	5.500%	3/1/40	100	142
Public Service Electric & Gas Co.	3.950%	5/1/42	14,730	17,660
Public Service Electric & Gas Co.	3.650%	9/1/42	1,111	1,277
Public Service Electric & Gas Co.	3.800%	3/1/46	16,880	20,178
Public Service Electric & Gas Co.	3.600%	12/1/47	5,190	6,107
Public Service Electric & Gas Co.	3.850%	5/1/49	9,088	11,199
Public Service Electric & Gas Co.	3.150%	1/1/50	3,000	3,315
Public Service Electric & Gas Co.	2.700%	5/1/50	9,700	9,890
Public Service Enterprise Group Inc.	2.650%	11/15/22	8,108	8,451
Public Service Enterprise Group Inc.	2.875%	6/15/24	4,645	4,952
Puget Energy Inc.	6.000%	9/1/21	6,776	7,094
Puget Energy Inc.	5.625%	7/15/22	2,050	2,189
Puget Energy Inc.	3.650%	5/15/25	11,049	11,504
6 Puget Energy Inc.	4.100%	6/15/30	5,150	5,626
Puget Sound Energy Inc.	6.274%	3/15/37	3,625	5,202
Puget Sound Energy Inc.	5.757%	10/1/39	6,910	9,673
Puget Sound Energy Inc.	5.795%	3/15/40	1,824	2,543
Puget Sound Energy Inc.	5.638%	4/15/41	3,318	4,573
Puget Sound Energy Inc.	4.300%	5/20/45	12,750	15,547
Puget Sound Energy Inc.	4.223%	6/15/48	6,736	8,480
Puget Sound Energy Inc.	3.250%	9/15/49	5,425	5,841
San Diego Gas & Electric Co.	3.000%	8/15/21	4,925	5,021
San Diego Gas & Electric Co.	3.600%	9/1/23	7,382	7,958
San Diego Gas & Electric Co.	2.500%	5/15/26	1,075	1,158
San Diego Gas & Electric Co.	6.000%	6/1/39	1,929	2,829
San Diego Gas & Electric Co.	4.500%	8/15/40	5,645	6,970
San Diego Gas & Electric Co.	3.750%	6/1/47	4,350	5,024
San Diego Gas & Electric Co.	4.150%	5/15/48	7,070	8,662
San Diego Gas & Electric Co.	3.320%	4/15/50	3,000	3,317
Sierra Pacific Power Co.	2.600%	5/1/26	13,650	14,757
4 Southern California Edison Co.	1.845%	2/1/22	1,557	1,556
Southern California Edison Co.	2.400%	2/1/22	7,400	7,504
Southern California Edison Co.	3.400%	6/1/23	8,345	8,782
Southern California Edison Co.	3.500%	10/1/23	7,927	8,481
Southern California Edison Co.	3.700%	8/1/25	16,125	17,798
Southern California Edison Co.	3.650%	3/1/28	10,375	11,642
Southern California Edison Co.	4.200%	3/1/29	6,805	7,921
Southern California Edison Co.	6.650%	4/1/29	2,881	3,545
Southern California Edison Co.	2.850%	8/1/29	6,875	7,257
Southern California Edison Co.	2.250%	6/1/30	9,600	9,695
Southern California Edison Co.	6.000%	1/15/34	5,535	7,417
Southern California Edison Co.	5.750%	4/1/35	2,913	3,888
Southern California Edison Co.	5.350%	7/15/35	9,028	11,621
Southern California Edison Co.	5.625%	2/1/36	5,650	7,141
Southern California Edison Co.	5.550%	1/15/37	6,125	7,758
Southern California Edison Co.	5.950%	2/1/38	7,828	10,385
Southern California Edison Co.	6.050%	3/15/39	2,910	3,943
Southern California Edison Co.	5.500%	3/15/40	7,748	10,111
Southern California Edison Co.	4.500%	9/1/40	4,650	5,516
Southern California Edison Co.	4.050%	3/15/42	12,662	14,290
Southern California Edison Co.	3.900%	3/15/43	5,340	5,889
Southern California Edison Co.	4.650%	10/1/43	3,647	4,461
Southern California Edison Co.	3.600%	2/1/45	10,345	11,164
Southern California Edison Co.	4.000%	4/1/47	2,600	2,965
Southern California Edison Co.	4.125%	3/1/48	18,930	22,078

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Southern California Edison Co.	4.875%	3/1/49	6,810	8,786
Southern California Edison Co.	3.650%	2/1/50	15,150	16,603
Southern Co.	2.350%	7/1/21	16,475	16,722
Southern Co.	2.950%	7/1/23	7,825	8,275
Southern Co.	3.250%	7/1/26	18,515	20,310
Southern Co.	3.700%	4/30/30	9,700	11,027
Southern Co.	4.250%	7/1/36	6,400	7,227
Southern Co.	4.400%	7/1/46	13,185	15,613
Southern Power Co.	2.500%	12/15/21	9,800	9,996
Southern Power Co.	4.150%	12/1/25	5,850	6,634
Southern Power Co.	5.150%	9/15/41	12,481	14,106
Southern Power Co.	5.250%	7/15/43	3,675	4,150
Southern Power Co.	4.950%	12/15/46	4,380	4,754
Southwestern Electric Power Co.	2.750%	10/1/26	5,210	5,553
Southwestern Electric Power Co.	4.100%	9/15/28	18,395	20,898
Southwestern Electric Power Co.	6.200%	3/15/40	8,113	10,655
Southwestern Electric Power Co.	3.900%	4/1/45	15,117	15,973
Southwestern Electric Power Co.	3.850%	2/1/48	7,150	7,570
Southwestern Public Service Co.	3.300%	6/15/24	2,990	3,220
Southwestern Public Service Co.	4.500%	8/15/41	6,268	7,623
Southwestern Public Service Co.	3.400%	8/15/46	21,590	23,411
Southwestern Public Service Co.	3.700%	8/15/47	7,095	8,090
Southwestern Public Service Co.	4.400%	11/15/48	13,581	17,119
Southwestern Public Service Co.	3.750%	6/15/49	6,060	6,941
Southwestern Public Service Co.	3.150%	5/1/50	6,175	6,616
Tampa Electric Co.	4.100%	6/15/42	602	705
Tampa Electric Co.	4.350%	5/15/44	5,935	7,253
Tampa Electric Co.	4.300%	6/15/48	4,440	5,470
Tampa Electric Co.	4.450%	6/15/49	5,185	6,634
Tampa Electric Co.	3.625%	6/15/50	4,020	4,691
Toledo Edison Co.	6.150%	5/15/37	3,530	5,055
Tucson Electric Power Co.	3.050%	3/15/25	2,484	2,695
Tucson Electric Power Co.	4.850%	12/1/48	185	238
Tucson Electric Power Co.	4.000%	6/15/50	913	1,092
Union Electric Co.	3.500%	4/15/24	8,630	9,363
Union Electric Co.	2.950%	6/15/27	6,275	6,853
Union Electric Co.	3.500%	3/15/29	4,900	5,627
Union Electric Co.	2.950%	3/15/30	4,000	4,465
Union Electric Co.	5.300%	8/1/37	3,570	4,709
Union Electric Co.	8.450%	3/15/39	1,775	2,948
Union Electric Co.	3.900%	9/15/42	2,940	3,426
Union Electric Co.	3.650%	4/15/45	6,055	6,871
Union Electric Co.	4.000%	4/1/48	5,000	6,027
Union Electric Co.	3.250%	10/1/49	5,050	5,480
Virginia Electric & Power Co.	2.950%	1/15/22	4,070	4,181
Virginia Electric & Power Co.	3.450%	9/1/22	5,590	5,876
Virginia Electric & Power Co.	2.750%	3/15/23	6,687	7,004
Virginia Electric & Power Co.	3.450%	2/15/24	6,320	6,832
Virginia Electric & Power Co.	3.100%	5/15/25	7,155	7,831
Virginia Electric & Power Co.	3.150%	1/15/26	13,790	15,337
Virginia Electric & Power Co.	2.950%	11/15/26	4,720	5,213
Virginia Electric & Power Co.	3.500%	3/15/27	30,703	34,766
Virginia Electric & Power Co.	3.800%	4/1/28	21,210	24,586
Virginia Electric & Power Co.	2.875%	7/15/29	2,870	3,156
Virginia Electric & Power Co.	6.000%	1/15/36	7,802	10,744
Virginia Electric & Power Co.	6.000%	5/15/37	5,557	7,792
Virginia Electric & Power Co.	6.350%	11/30/37	5,030	7,662
Virginia Electric & Power Co.	8.875%	11/15/38	1,900	3,398
Virginia Electric & Power Co.	4.000%	1/15/43	9,056	10,782
Virginia Electric & Power Co.	4.650%	8/15/43	8,430	10,728
Virginia Electric & Power Co.	4.450%	2/15/44	11,380	14,173
Virginia Electric & Power Co.	4.200%	5/15/45	6,425	7,801
Virginia Electric & Power Co.	4.000%	11/15/46	8,034	9,651
Virginia Electric & Power Co.	3.800%	9/15/47	7,224	8,483

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Virginia Electric & Power Co.	4.600%	12/1/48	19,145	24,972
Virginia Electric & Power Co.	3.300%	12/1/49	13,900	15,392
WEC Energy Group Inc.	3.550%	6/15/25	3,139	3,503
Westar Energy Inc.	2.550%	7/1/26	7,875	8,265
Westar Energy Inc.	3.100%	4/1/27	13,010	13,801
Westar Energy Inc.	4.125%	3/1/42	8,362	9,866
Westar Energy Inc.	4.100%	4/1/43	5,475	6,476
Westar Energy Inc.	4.250%	12/1/45	3,872	4,716
Westar Energy Inc.	3.250%	9/1/49	4,050	4,280
Wisconsin Electric Power Co.	2.950%	9/15/21	2,515	2,571
Wisconsin Electric Power Co.	2.050%	12/15/24	1,905	2,006
Wisconsin Electric Power Co.	5.625%	5/15/33	775	1,023
Wisconsin Electric Power Co.	5.700%	12/1/36	1,050	1,456
Wisconsin Electric Power Co.	4.300%	10/15/48	3,475	4,296
Wisconsin Power & Light Co.	3.050%	10/15/27	2,200	2,375
Wisconsin Power & Light Co.	6.375%	8/15/37	4,225	5,883
Wisconsin Power & Light Co.	3.650%	4/1/50	4,250	5,009
Wisconsin Public Service Corp.	3.350%	11/21/21	6,072	6,327
Wisconsin Public Service Corp.	3.671%	12/1/42	3,375	3,699
Wisconsin Public Service Corp.	4.752%	11/1/44	5,000	6,301
Wisconsin Public Service Corp.	3.300%	9/1/49	1,050	1,152
Xcel Energy Inc.	2.400%	3/15/21	4,390	4,429
Xcel Energy Inc.	2.600%	3/15/22	5,225	5,375
Xcel Energy Inc.	3.300%	6/1/25	7,050	7,745
Xcel Energy Inc.	3.350%	12/1/26	2,675	2,992
Xcel Energy Inc.	4.000%	6/15/28	5,306	6,194
Xcel Energy Inc.	2.600%	12/1/29	5,200	5,490
Xcel Energy Inc.	3.400%	6/1/30	5,790	6,572
Xcel Energy Inc.	6.500%	7/1/36	7,956	11,391
Xcel Energy Inc.	3.500%	12/1/49	4,390	4,827
Natural Gas (0.2%)				
Atmos Energy Corp.	3.000%	6/15/27	7,400	8,102
Atmos Energy Corp.	2.625%	9/15/29	2,514	2,723
Atmos Energy Corp.	5.500%	6/15/41	10,250	14,422
Atmos Energy Corp.	4.150%	1/15/43	5,550	6,790
Atmos Energy Corp.	4.125%	10/15/44	3,100	3,837
Atmos Energy Corp.	3.375%	9/15/49	19,020	21,377
CenterPoint Energy Resources Corp.	4.500%	1/15/21	16,567	16,753
CenterPoint Energy Resources Corp.	3.550%	4/1/23	3,000	3,195
CenterPoint Energy Resources Corp.	4.000%	4/1/28	3,350	3,775
CenterPoint Energy Resources Corp.	5.850%	1/15/41	6,750	9,065
CenterPoint Energy Resources Corp.	4.100%	9/1/47	3,200	3,520
6 East Ohio Gas Co.	3.000%	6/15/50	2,500	2,497
KeySpan Corp.	5.803%	4/1/35	2,800	3,683
NiSource Finance Corp.	3.490%	5/15/27	11,196	12,606
NiSource Finance Corp.	5.950%	6/15/41	9,065	12,500
NiSource Finance Corp.	5.250%	2/15/43	1,471	1,889
NiSource Finance Corp.	4.800%	2/15/44	2,252	2,764
NiSource Finance Corp.	5.650%	2/1/45	2,510	3,391
NiSource Finance Corp.	4.375%	5/15/47	20,235	24,606
NiSource Finance Corp.	3.950%	3/30/48	501	578
NiSource Inc.	2.650%	11/17/22	5,255	5,471
NiSource Inc.	3.650%	6/15/23	3,985	4,293
NiSource Inc.	2.950%	9/1/29	7,726	8,412
NiSource Inc.	3.600%	5/1/30	600	685
ONE Gas Inc.	2.000%	5/15/30	3,000	3,066
ONE Gas Inc.	4.658%	2/1/44	4,325	5,416
ONE Gas Inc.	4.500%	11/1/48	7,610	9,661
Piedmont Natural Gas Co. Inc.	3.500%	6/1/29	5,750	6,533
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,450	2,985
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,215	4,675
Piedmont Natural Gas Co. Inc.	3.350%	6/1/50	5,000	5,411
Sempra Energy	2.875%	10/1/22	6,125	6,346

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Sempra Energy	2.900%	2/1/23	6,925	7,236
Sempra Energy	4.050%	12/1/23	11,435	12,447
Sempra Energy	3.550%	6/15/24	1,400	1,519
Sempra Energy	3.750%	11/15/25	5,450	6,013
Sempra Energy	3.250%	6/15/27	9,730	10,684
Sempra Energy	3.400%	2/1/28	10,880	11,904
Sempra Energy	3.800%	2/1/38	14,990	16,215
Sempra Energy	6.000%	10/15/39	22,845	31,481
Sempra Energy	4.000%	2/1/48	9,935	11,283
Southern California Gas Co.	3.150%	9/15/24	4,045	4,403
Southern California Gas Co.	3.200%	6/15/25	1,520	1,673
Southern California Gas Co.	2.600%	6/15/26	13,950	14,923
Southern California Gas Co.	2.550%	2/1/30	7,805	8,434
Southern California Gas Co.	3.750%	9/15/42	3,845	4,361
Southern California Gas Co.	4.125%	6/1/48	5,075	6,239
Southern California Gas Co.	4.300%	1/15/49	500	635
Southern California Gas Co.	3.950%	2/15/50	4,125	5,001
Southern Co. Gas Capital Corp.	3.500%	9/15/21	2,975	3,052
Southern Co. Gas Capital Corp.	2.450%	10/1/23	1,251	1,309
Southern Co. Gas Capital Corp.	3.250%	6/15/26	5,105	5,462
Southern Co. Gas Capital Corp.	5.875%	3/15/41	4,295	5,597
Southern Co. Gas Capital Corp.	4.400%	6/1/43	4,800	5,554
Southern Co. Gas Capital Corp.	3.950%	10/1/46	5,950	6,553
Southern Co. Gas Capital Corp.	4.400%	5/30/47	18,560	22,200
Southwest Gas Corp.	3.700%	4/1/28	7,425	8,250
Southwest Gas Corp.	3.800%	9/29/46	885	961
Southwest Gas Corp.	4.150%	6/1/49	3,475	3,956
Washington Gas Light Co.	3.796%	9/15/46	4,675	5,206
Washington Gas Light Co.	3.650%	9/15/49	6,000	6,698
Other Utility (0.0%)				
American Water Capital Corp.	3.850%	3/1/24	6,450	7,118
American Water Capital Corp.	3.400%	3/1/25	6,060	6,727
American Water Capital Corp.	2.950%	9/1/27	8,200	8,962
American Water Capital Corp.	3.750%	9/1/28	6,717	7,729
American Water Capital Corp.	3.450%	6/1/29	7,175	8,131
American Water Capital Corp.	2.800%	5/1/30	4,000	4,356
American Water Capital Corp.	6.593%	10/15/37	8,141	12,115
American Water Capital Corp.	4.300%	12/1/42	60	73
American Water Capital Corp.	4.300%	9/1/45	7,122	8,860
American Water Capital Corp.	4.000%	12/1/46	1,265	1,520
American Water Capital Corp.	3.750%	9/1/47	12,125	14,050
American Water Capital Corp.	4.200%	9/1/48	10,045	12,425
American Water Capital Corp.	4.150%	6/1/49	6,890	8,533
American Water Capital Corp.	3.450%	5/1/50	6,300	7,131
Essential Utilities Inc.	3.566%	5/1/29	3,873	4,286
Essential Utilities Inc.	2.704%	4/15/30	4,000	4,192
Essential Utilities Inc.	4.276%	5/1/49	5,020	6,058
Essential Utilities Inc.	3.351%	4/15/50	5,100	5,322
United Utilities plc	6.875%	8/15/28	960	1,210
Veolia Environnement SA	6.750%	6/1/38	1,690	2,389
				6,231,942
Total Corporate Bonds (Cost \$72,908,577)				79,895,820
Sovereign Bonds (3.9%)				
African Development Bank	1.250%	7/26/21	7,810	7,890
African Development Bank	2.375%	9/23/21	28,100	28,810
African Development Bank	1.625%	9/16/22	30,730	31,620
African Development Bank	2.125%	11/16/22	46,810	48,787
African Development Bank	0.750%	4/3/23	4,000	4,048
African Development Bank	3.000%	9/20/23	17,560	19,038
Asian Development Bank	2.125%	11/24/21	13,000	13,331
Asian Development Bank	2.000%	2/16/22	76,176	78,287
Asian Development Bank	1.875%	2/18/22	29,550	30,312

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Asian Development Bank	0.625%	4/7/22	23,750	23,891
Asian Development Bank	1.875%	7/19/22	52,750	54,470
Asian Development Bank	1.875%	8/10/22	1,000	1,033
Asian Development Bank	1.750%	9/13/22	42,818	44,180
Asian Development Bank	1.625%	1/24/23	22,850	23,618
Asian Development Bank	2.750%	3/17/23	65,086	69,355
Asian Development Bank	2.625%	1/30/24	6,859	7,409
Asian Development Bank	1.500%	10/18/24	40,330	42,186
Asian Development Bank	2.000%	1/22/25	16,465	17,601
Asian Development Bank	2.125%	3/19/25	3,285	3,539
Asian Development Bank	0.625%	4/29/25	40,128	40,390
Asian Development Bank	2.000%	4/24/26	11,450	12,382
Asian Development Bank	1.750%	8/14/26	1,225	1,303
Asian Development Bank	2.625%	1/12/27	21,100	23,669
Asian Development Bank	6.220%	8/15/27	475	643
Asian Development Bank	2.500%	11/2/27	42,747	48,064
Asian Development Bank	2.750%	1/19/28	23,142	26,508
Asian Development Bank	5.820%	6/16/28	2,390	3,259
Asian Development Bank	3.125%	9/26/28	8,500	10,007
Asian Development Bank	1.750%	9/19/29	30,900	33,139
Asian Development Bank	1.875%	1/24/30	19,000	20,625
Asian Infrastructure Investment Bank	2.250%	5/16/24	33,360	35,705
Asian Infrastructure Investment Bank	0.500%	5/28/25	19,000	18,956
Canada	2.625%	1/25/22	33,955	35,215
Canada	2.000%	11/15/22	35,410	36,894
Canada	1.625%	1/22/25	30,900	32,553
CNOOC Curtis Funding No. 1 Pty Ltd.	4.500%	10/3/23	5,000	5,474
CNOOC Finance 2013 Ltd.	3.000%	5/9/23	13,760	14,356
CNOOC Finance 2013 Ltd.	2.875%	9/30/29	5,850	6,195
CNOOC Finance 2013 Ltd.	4.250%	5/9/43	2,500	2,961
CNOOC Finance 2013 Ltd.	3.300%	9/30/49	9,500	9,981
CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	4,500	5,348
CNOOC Finance 2015 USA LLC	3.500%	5/5/25	33,760	36,803
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	10,000	11,619
CNOOC Nexen Finance 2014 ULC	4.250%	4/30/24	37,370	40,998
CNOOC Nexen Finance 2014 ULC	4.875%	4/30/44	6,465	8,528
Corp. Andina de Fomento	2.125%	9/27/21	6,050	6,095
Corp. Andina de Fomento	3.250%	2/11/22	1,697	1,738
Corp. Andina de Fomento	4.375%	6/15/22	20,070	21,066
Corp. Andina de Fomento	2.750%	1/6/23	21,879	22,422
Corp. Andina de Fomento	2.375%	5/12/23	3,700	3,753
Corp. Andina de Fomento	3.750%	11/23/23	13,643	14,581
Council of Europe Development Bank	1.750%	9/26/22	9,300	9,599
Council of Europe Development Bank	2.625%	2/13/23	23,255	24,652
Council of Europe Development Bank	0.250%	6/10/23	2,400	2,397
Council of Europe Development Bank	2.500%	2/27/24	2,800	3,014
Council of Europe Development Bank	1.375%	2/27/25	13,000	13,536
Ecopetrol SA	5.875%	9/18/23	12,870	13,787
Ecopetrol SA	4.125%	1/16/25	26,203	26,105
Ecopetrol SA	5.375%	6/26/26	23,184	24,401
Ecopetrol SA	6.875%	4/29/30	20,312	23,359
Ecopetrol SA	7.375%	9/18/43	9,446	11,359
Ecopetrol SA	5.875%	5/28/45	24,836	26,109
Equinor ASA	2.750%	11/10/21	18,460	18,991
Equinor ASA	3.150%	1/23/22	11,117	11,566
Equinor ASA	2.450%	1/17/23	22,700	23,689
Equinor ASA	7.750%	6/15/23	25	30
Equinor ASA	2.650%	1/15/24	24,462	26,012
Equinor ASA	3.700%	3/1/24	14,637	16,200
Equinor ASA	3.250%	11/10/24	13,505	14,917
Equinor ASA	2.875%	4/6/25	282	304
Equinor ASA	1.750%	1/22/26	450	460
Equinor ASA	7.250%	9/23/27	7,605	10,202
Equinor ASA	3.625%	9/10/28	8,075	9,244

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
⁶ Equinor ASA	6.500%	12/1/28	975	1,279
Equinor ASA	3.125%	4/6/30	20,700	22,837
Equinor ASA	2.375%	5/22/30	2,500	2,593
Equinor ASA	5.100%	8/17/40	5,886	7,521
Equinor ASA	4.250%	11/23/41	9,009	10,739
Equinor ASA	3.950%	5/15/43	9,367	10,860
Equinor ASA	4.800%	11/8/43	8,046	10,400
Equinor ASA	3.250%	11/18/49	11,695	12,302
Equinor ASA	3.700%	4/6/50	23,125	26,568
European Bank for Reconstruction & Development	1.875%	7/15/21	6,375	6,480
European Bank for Reconstruction & Development	1.500%	11/2/21	12,300	12,497
European Bank for Reconstruction & Development	1.875%	2/23/22	14,800	15,185
European Bank for Reconstruction & Development	2.125%	3/7/22	1,040	1,072
European Bank for Reconstruction & Development	2.750%	3/7/23	24,194	25,765
European Bank for Reconstruction & Development	0.250%	7/10/23	27,000	26,987
European Bank for Reconstruction & Development	1.625%	9/27/24	6,730	7,068
European Bank for Reconstruction & Development	1.500%	2/13/25	2,200	2,304
European Bank for Reconstruction & Development	0.500%	5/19/25	29,065	29,096
European Investment Bank	1.375%	9/15/21	6,735	6,825
European Investment Bank	2.125%	10/15/21	27,540	28,200
European Investment Bank	2.875%	12/15/21	67,182	69,742
European Investment Bank	2.250%	3/15/22	84,860	87,747
European Investment Bank	2.625%	5/20/22	13,950	14,573
European Investment Bank	2.375%	6/15/22	71,130	74,078
European Investment Bank	2.250%	8/15/22	24,915	25,970
European Investment Bank	1.375%	9/6/22	27,890	28,573
European Investment Bank	2.000%	12/15/22	8,935	9,316
European Investment Bank	2.500%	3/15/23	29,373	31,139
European Investment Bank	1.375%	5/15/23	30,000	30,942
European Investment Bank	2.875%	8/15/23	48,254	52,131
European Investment Bank	0.250%	9/15/23	40,000	39,967
European Investment Bank	3.125%	12/14/23	42,300	46,390
European Investment Bank	3.250%	1/29/24	49,490	54,611
European Investment Bank	2.625%	3/15/24	33,956	36,798
European Investment Bank	2.250%	6/24/24	51,915	55,791
European Investment Bank	2.500%	10/15/24	25,610	27,896
European Investment Bank	1.875%	2/10/25	54,201	57,774
European Investment Bank	1.625%	3/14/25	57,847	61,066
European Investment Bank	0.625%	7/25/25	19,200	19,361
European Investment Bank	2.125%	4/13/26	52,745	57,455
European Investment Bank	2.375%	5/24/27	13,460	14,991
European Investment Bank	1.625%	10/9/29	12,190	12,999
European Investment Bank	0.875%	5/17/30	7,300	7,291
European Investment Bank	4.875%	2/15/36	20,990	31,764
Export Development Canada	1.375%	10/21/21	14,300	14,495
Export Development Canada	2.000%	5/17/22	1,500	1,548
Export Development Canada	1.750%	7/18/22	11,200	11,529
Export Development Canada	2.500%	1/24/23	12,540	13,224
Export Development Canada	1.375%	2/24/23	42,670	43,734
Export Development Canada	2.750%	3/15/23	8,990	9,571
Export Development Canada	2.625%	2/21/24	10,625	11,482
Export-Import Bank of Korea	4.375%	9/15/21	4,295	4,478
Export-Import Bank of Korea	1.875%	10/21/21	13,525	13,717
Export-Import Bank of Korea	3.500%	11/27/21	8,900	9,232
Export-Import Bank of Korea	2.750%	1/25/22	23,060	23,744
Export-Import Bank of Korea	5.000%	4/11/22	6,100	6,549
Export-Import Bank of Korea	3.000%	11/1/22	8,664	9,104
Export-Import Bank of Korea	3.625%	11/27/23	13,664	14,920
Export-Import Bank of Korea	4.000%	1/14/24	33,525	37,011
Export-Import Bank of Korea	1.875%	2/12/25	15,100	15,668
Export-Import Bank of Korea	3.250%	11/10/25	6,580	7,336
Export-Import Bank of Korea	2.625%	5/26/26	12,975	14,115
Export-Import Bank of Korea	3.250%	8/12/26	725	817
Export-Import Bank of Korea	2.375%	4/21/27	100	106

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
FMS Wertmanagement	2.000%	8/1/22	54,160	56,062
FMS Wertmanagement	2.750%	1/30/24	2,000	2,169
Hydro-Quebec	8.400%	1/15/22	8,202	9,163
Hydro-Quebec	8.050%	7/7/24	9,060	11,496
Hydro-Quebec	8.500%	12/1/29	5,546	8,847
Industrial & Commercial Bank of China Ltd.	2.452%	10/20/21	1,230	1,250
Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	8,810	9,138
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	8,600	9,498
Inter-American Development Bank	1.875%	7/23/21	13,695	13,925
Inter-American Development Bank	2.125%	1/18/22	66,350	68,228
Inter-American Development Bank	1.750%	4/14/22	30,640	31,437
Inter-American Development Bank	1.750%	9/14/22	29,578	30,527
Inter-American Development Bank	3.000%	9/26/22	27,796	29,467
Inter-American Development Bank	2.500%	1/18/23	58,970	62,247
Inter-American Development Bank	0.500%	5/24/23	9,100	9,154
Inter-American Development Bank	3.000%	10/4/23	12,525	13,605
Inter-American Development Bank	2.625%	1/16/24	15,545	16,779
Inter-American Development Bank	3.000%	2/21/24	29,957	32,791
Inter-American Development Bank	2.125%	1/15/25	29,620	31,807
Inter-American Development Bank	1.750%	3/14/25	48,415	51,274
Inter-American Development Bank	0.875%	4/3/25	33,100	33,701
Inter-American Development Bank	7.000%	6/15/25	5,249	6,788
Inter-American Development Bank	0.625%	7/15/25	60,000	60,349
Inter-American Development Bank	2.000%	6/2/26	33,320	35,981
Inter-American Development Bank	2.000%	7/23/26	23,965	25,864
Inter-American Development Bank	2.375%	7/7/27	47,250	52,544
Inter-American Development Bank	3.125%	9/18/28	37,179	43,816
Inter-American Development Bank	2.250%	6/18/29	19,050	21,229
Inter-American Development Bank	3.875%	10/28/41	1,345	1,868
Inter-American Development Bank	3.200%	8/7/42	7,302	9,304
Inter-American Development Bank	4.375%	1/24/44	8,725	13,229
International Bank for Reconstruction & Development	2.750%	7/23/21	79,086	81,168
International Bank for Reconstruction & Development	1.375%	9/20/21	63,570	64,433
International Bank for Reconstruction & Development	2.125%	12/13/21	14,155	14,535
International Bank for Reconstruction & Development	2.000%	1/26/22	72,905	74,880
International Bank for Reconstruction & Development	1.625%	2/10/22	61,735	63,079
International Bank for Reconstruction & Development	2.125%	7/1/22	46,272	47,974
International Bank for Reconstruction & Development	1.875%	10/7/22	5,500	5,698
International Bank for Reconstruction & Development	7.625%	1/19/23	16,100	19,079
International Bank for Reconstruction & Development	1.750%	4/19/23	10,465	10,886
International Bank for Reconstruction & Development	1.875%	6/19/23	64,550	67,556
International Bank for Reconstruction & Development	3.000%	9/27/23	64,800	70,396
International Bank for Reconstruction & Development	2.500%	3/19/24	42,700	46,072
International Bank for Reconstruction & Development	1.500%	8/28/24	49,995	52,243
International Bank for Reconstruction & Development	2.500%	11/25/24	69,788	76,081
International Bank for Reconstruction & Development	1.625%	1/15/25	37,775	39,770
International Bank for Reconstruction & Development	2.125%	3/3/25	1,996	2,150
International Bank for Reconstruction & Development	0.750%	3/11/25	15,000	15,196
International Bank for Reconstruction & Development	0.625%	4/22/25	57,100	57,526
International Bank for Reconstruction & Development	2.500%	7/29/25	24,600	27,065
International Bank for Reconstruction & Development	3.125%	11/20/25	5,015	5,708
International Bank for Reconstruction & Development	8.875%	3/1/26	1,050	1,510
International Bank for Reconstruction & Development	1.875%	10/27/26	7,536	8,103
International Bank for Reconstruction & Development	2.500%	11/22/27	19,669	22,149
International Bank for Reconstruction & Development	1.750%	10/23/29	13,850	14,889
International Bank for Reconstruction & Development	0.875%	5/14/30	25,400	25,322
International Bank for Reconstruction & Development	4.750%	2/15/35	10,708	15,741
International Finance Corp.	1.125%	7/20/21	3,550	3,582
International Finance Corp.	2.000%	10/24/22	36,600	38,035
International Finance Corp.	2.875%	7/31/23	30,500	32,898
International Finance Corp.	1.375%	10/16/24	20,455	21,286
International Finance Corp.	2.125%	4/7/26	23,800	25,916
⁸ Japan Bank for International Cooperation	3.125%	7/20/21	8,925	9,174
⁸ Japan Bank for International Cooperation	1.500%	7/21/21	24,125	24,389

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
8	Japan Bank for International Cooperation	2.000%	11/4/21	6,880	7,020
8	Japan Bank for International Cooperation	2.500%	6/1/22	9,200	9,553
8	Japan Bank for International Cooperation	2.375%	7/21/22	11,200	11,629
8	Japan Bank for International Cooperation	1.625%	10/17/22	11,000	11,280
8	Japan Bank for International Cooperation	2.375%	11/16/22	34,280	35,309
8	Japan Bank for International Cooperation	1.750%	1/23/23	23,900	24,643
8	Japan Bank for International Cooperation	0.625%	5/22/23	17,000	17,053
8	Japan Bank for International Cooperation	3.250%	7/20/23	4,965	5,369
8	Japan Bank for International Cooperation	3.375%	7/31/23	1,400	1,520
8	Japan Bank for International Cooperation	3.375%	10/31/23	24,400	26,639
8	Japan Bank for International Cooperation	2.500%	5/23/24	22,000	23,590
8	Japan Bank for International Cooperation	3.000%	5/29/24	19,690	21,466
8	Japan Bank for International Cooperation	1.750%	10/17/24	13,000	13,583
8	Japan Bank for International Cooperation	2.125%	2/10/25	38,109	40,534
8	Japan Bank for International Cooperation	2.750%	1/21/26	5,720	6,324
8	Japan Bank for International Cooperation	2.375%	4/20/26	2,110	2,294
8	Japan Bank for International Cooperation	2.250%	11/4/26	30,850	33,404
8	Japan Bank for International Cooperation	2.875%	6/1/27	30,695	34,611
8	Japan Bank for International Cooperation	2.875%	7/21/27	9,250	10,446
8	Japan Bank for International Cooperation	2.750%	11/16/27	30,720	34,583
8	Japan Bank for International Cooperation	3.250%	7/20/28	14,935	17,455
8	Japan Bank for International Cooperation	3.500%	10/31/28	20,625	24,611
8	Japan Bank for International Cooperation	2.000%	10/17/29	12,000	12,921
8	Japan International Cooperation Agency	2.750%	4/27/27	11,600	12,852
8	Japan International Cooperation Agency	3.375%	6/12/28	5,250	6,153
9	KFW	1.500%	6/15/21	22,000	22,260
9	KFW	2.375%	8/25/21	19,075	19,535
9	KFW	1.750%	9/15/21	67,076	68,262
9	KFW	2.000%	11/30/21	21,990	22,523
9	KFW	3.125%	12/15/21	69,285	72,134
9	KFW	2.625%	1/25/22	21,440	22,229
9	KFW	2.500%	2/15/22	57,050	59,127
9	KFW	2.125%	3/7/22	76,050	78,432
9	KFW	2.125%	6/15/22	64,090	66,422
9	KFW	1.750%	8/22/22	84,830	87,532
9	KFW	2.000%	9/29/22	7,190	7,470
9	KFW	2.000%	10/4/22	25,550	26,540
9	KFW	2.375%	12/29/22	45,090	47,439
9	KFW	2.125%	1/17/23	48,735	51,003
9	KFW	1.625%	2/15/23	58,705	60,677
9	KFW	2.625%	2/28/24	20,100	21,761
9	KFW	1.375%	8/5/24	31,405	32,532
9	KFW	2.500%	11/20/24	48,946	53,368
9	KFW	2.000%	5/2/25	16,368	17,573
9	KFW	2.875%	4/3/28	6,775	7,875
9	KFW	1.750%	9/14/29	16,540	17,780
9	KFW	0.000%	4/18/36	16,942	13,580
9	KFW	0.000%	6/29/37	33,925	26,696
	Korea Development Bank	4.625%	11/16/21	7,425	7,806
	Korea Development Bank	2.625%	2/27/22	20,180	20,758
	Korea Development Bank	3.000%	3/19/22	2,360	2,445
	Korea Development Bank	3.000%	9/14/22	17,400	18,231
	Korea Development Bank	3.375%	3/12/23	37,000	39,391
	Korea Development Bank	2.750%	3/19/23	9,600	10,064
	Korea Development Bank	3.750%	1/22/24	23,490	25,742
	Korea Development Bank	3.250%	2/19/24	3,000	3,239
	Korea Development Bank	2.125%	10/1/24	5,700	5,967
	Korea Development Bank	2.000%	9/12/26	1,500	1,577
	Landesbank Baden-Wuerttemberg	7.625%	2/1/23	1,580	1,763
9	Landwirtschaftliche Rentenbank	1.750%	9/24/21	13,160	13,391
9	Landwirtschaftliche Rentenbank	2.000%	12/6/21	340	348
9	Landwirtschaftliche Rentenbank	3.125%	11/14/23	14,350	15,667
9	Landwirtschaftliche Rentenbank	2.000%	1/13/25	41,825	44,675
9	Landwirtschaftliche Rentenbank	0.500%	5/27/25	12,300	12,313

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9	Landwirtschaftliche Rentenbank	2.375%	6/10/25	25,425	27,738
9	Landwirtschaftliche Rentenbank	1.750%	7/27/26	17,675	18,789
9	Landwirtschaftliche Rentenbank	2.500%	11/15/27	19,024	21,413
	Nexen Energy ULC	7.875%	3/15/32	12,915	19,461
	Nexen Energy ULC	5.875%	3/10/35	5,124	6,997
	Nexen Energy ULC	6.400%	5/15/37	13,164	18,639
	Nexen Energy ULC	7.500%	7/30/39	7,748	12,512
	Nordic Investment Bank	1.250%	8/2/21	7,590	7,667
	Nordic Investment Bank	2.250%	9/30/21	1,000	1,024
	Nordic Investment Bank	2.125%	2/1/22	4,335	4,460
	Nordic Investment Bank	1.375%	10/17/22	11,800	12,088
	Nordic Investment Bank	0.375%	5/19/23	25,100	25,121
	Nordic Investment Bank	2.875%	7/19/23	13,500	14,550
	Nordic Investment Bank	2.250%	5/21/24	12,000	12,775
	North American Development Bank	2.400%	10/26/22	1,658	1,720
10	Oesterreichische Kontrollbank AG	2.875%	9/7/21	2,000	2,060
10	Oesterreichische Kontrollbank AG	2.375%	10/1/21	10,450	10,712
10	Oesterreichische Kontrollbank AG	2.625%	1/31/22	6,635	6,876
10	Oesterreichische Kontrollbank AG	1.625%	9/17/22	5,400	5,553
10	Oesterreichische Kontrollbank AG	2.875%	3/13/23	12,595	13,435
10	Oesterreichische Kontrollbank AG	3.125%	11/7/23	11,971	13,060
10	Oesterreichische Kontrollbank AG	1.500%	2/12/25	14,400	14,983
4	Oriental Republic of Uruguay	8.000%	11/18/22	3,900	4,280
4	Oriental Republic of Uruguay	4.500%	8/14/24	17,345	18,966
4	Oriental Republic of Uruguay	4.375%	10/27/27	27,244	31,195
4	Oriental Republic of Uruguay	4.375%	1/23/31	12,884	15,091
4	Oriental Republic of Uruguay	7.625%	3/21/36	5,506	8,342
4	Oriental Republic of Uruguay	4.125%	11/20/45	12,825	14,813
4	Oriental Republic of Uruguay	5.100%	6/18/50	46,306	59,735
4	Oriental Republic of Uruguay	4.975%	4/20/55	30,961	39,669
4	Petroleos Mexicanos	2.290%	2/15/24	950	974
	Petroleos Mexicanos	2.378%	4/15/25	1,413	1,462
	Province of Alberta	2.200%	7/26/22	24,870	25,729
	Province of Alberta	3.350%	11/1/23	29,015	31,604
	Province of Alberta	2.950%	1/23/24	14,235	15,386
	Province of Alberta	1.875%	11/13/24	27,635	28,897
	Province of Alberta	1.000%	5/20/25	19,305	19,445
	Province of Alberta	3.300%	3/15/28	17,990	20,801
	Province of British Columbia	2.650%	9/22/21	20,260	20,839
	Province of British Columbia	2.000%	10/23/22	13,731	14,259
	Province of British Columbia	1.750%	9/27/24	7,875	8,262
	Province of British Columbia	6.500%	1/15/26	266	344
	Province of British Columbia	2.250%	6/2/26	8,075	8,756
	Province of Manitoba	2.050%	11/30/20	1,750	1,761
	Province of Manitoba	2.125%	5/4/22	1,400	1,443
	Province of Manitoba	2.100%	9/6/22	12,070	12,488
	Province of Manitoba	2.600%	4/16/24	19,500	20,945
	Province of Manitoba	3.050%	5/14/24	2,000	2,183
	Province of Manitoba	2.125%	6/22/26	6,575	7,063
	Province of New Brunswick	2.500%	12/12/22	1,675	1,756
	Province of New Brunswick	3.625%	2/24/28	8,500	9,976
	Province of Ontario	2.500%	9/10/21	34,170	35,018
	Province of Ontario	2.400%	2/8/22	19,007	19,619
	Province of Ontario	2.550%	4/25/22	35,310	36,682
	Province of Ontario	2.250%	5/18/22	41,575	43,014
	Province of Ontario	2.450%	6/29/22	15,085	15,683
	Province of Ontario	2.200%	10/3/22	10,500	10,902
	Province of Ontario	1.750%	1/24/23	5,600	5,792
	Province of Ontario	3.400%	10/17/23	54,220	59,270
	Province of Ontario	3.050%	1/29/24	17,865	19,438
	Province of Ontario	3.200%	5/16/24	5,050	5,549
	Province of Ontario	2.500%	4/27/26	17,045	18,610
	Province of Ontario	2.300%	6/15/26	43,375	46,643
	Province of Ontario	2.000%	10/2/29	32,560	34,576

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Province of Quebec	2.750%	8/25/21	27,645	28,402
Province of Quebec	2.375%	1/31/22	19,250	19,845
Province of Quebec	2.625%	2/13/23	26,975	28,514
Province of Quebec	7.500%	7/15/23	300	361
Province of Quebec	7.125%	2/9/24	11,272	13,825
Province of Quebec	2.500%	4/9/24	800	858
Province of Quebec	2.875%	10/16/24	17,375	19,025
Province of Quebec	1.500%	2/11/25	11,640	11,946
Province of Quebec	2.500%	4/20/26	23,200	25,420
Province of Quebec	2.750%	4/12/27	45,965	51,326
Province of Quebec	7.500%	9/15/29	17,395	26,803
Province of Quebec	1.350%	5/28/30	11,800	11,879
Province of Saskatchewan	8.500%	7/15/22	3,374	3,908
Republic of Chile	3.250%	9/14/21	5,743	5,908
Republic of Chile	2.250%	10/30/22	2,385	2,462
Republic of Chile	3.125%	3/27/25	6,870	7,463
Republic of Chile	3.125%	1/21/26	11,468	12,525
4 Republic of Chile	3.240%	2/6/28	17,254	18,910
Republic of Chile	2.450%	1/31/31	12,300	12,650
4 Republic of Chile	2.550%	1/27/32	11,475	11,912
Republic of Chile	3.625%	10/30/42	1,300	1,471
Republic of Chile	3.860%	6/21/47	16,707	19,671
4 Republic of Chile	3.500%	1/25/50	28,156	31,522
Republic of Colombia	4.375%	7/12/21	15,890	16,326
4 Republic of Colombia	2.625%	3/15/23	20,485	20,763
Republic of Colombia	4.000%	2/26/24	28,050	29,454
Republic of Colombia	8.125%	5/21/24	6,362	7,633
4 Republic of Colombia	4.500%	1/28/26	24,763	26,765
4 Republic of Colombia	3.875%	4/25/27	38,850	40,820
4 Republic of Colombia	4.500%	3/15/29	23,425	25,460
4 Republic of Colombia	3.000%	1/30/30	11,800	11,625
4 Republic of Colombia	3.125%	4/15/31	2,800	2,752
Republic of Colombia	10.375%	1/28/33	5,750	8,814
Republic of Colombia	7.375%	9/18/37	20,452	27,802
Republic of Colombia	6.125%	1/18/41	27,150	33,466
4 Republic of Colombia	5.625%	2/26/44	28,882	34,154
4 Republic of Colombia	5.000%	6/15/45	58,914	65,586
Republic of Colombia	5.200%	5/15/49	19,300	22,291
4 Republic of Colombia	4.125%	5/15/51	16,200	15,976
Republic of Finland	6.950%	2/15/26	1,905	2,511
Republic of Hungary	6.375%	3/29/21	43,333	45,067
Republic of Hungary	5.375%	2/21/23	23,577	25,817
Republic of Hungary	5.750%	11/22/23	4,941	5,614
Republic of Hungary	5.375%	3/25/24	21,473	24,373
Republic of Hungary	7.625%	3/29/41	17,290	28,987
Republic of Indonesia	2.950%	1/11/23	5,450	5,600
Republic of Indonesia	4.450%	2/11/24	9,775	10,569
Republic of Indonesia	3.500%	1/11/28	16,550	17,563
Republic of Indonesia	4.100%	4/24/28	13,780	15,261
Republic of Indonesia	4.750%	2/11/29	18,615	21,547
Republic of Indonesia	3.400%	9/18/29	5,600	5,943
Republic of Indonesia	2.850%	2/14/30	5,450	5,566
Republic of Indonesia	3.850%	10/15/30	12,700	14,113
6 Republic of Indonesia	4.750%	7/18/47	6,315	7,381
Republic of Indonesia	4.350%	1/11/48	34,150	38,465
Republic of Indonesia	5.350%	2/11/49	13,700	17,758
Republic of Indonesia	3.700%	10/30/49	6,400	6,656
Republic of Indonesia	3.500%	2/14/50	1,216	1,249
Republic of Indonesia	4.200%	10/15/50	19,990	22,364
Republic of Indonesia	4.450%	4/15/70	12,315	14,147
Republic of Italy	6.875%	9/27/23	33,475	38,759
Republic of Italy	2.375%	10/17/24	31,600	32,088
Republic of Italy	2.875%	10/17/29	20,500	20,511
Republic of Italy	5.375%	6/15/33	30,740	38,423

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Republic of Italy	4.000%	10/17/49	30,900	31,515
Republic of Korea	3.875%	9/11/23	1,750	1,918
Republic of Korea	5.625%	11/3/25	525	649
Republic of Korea	2.750%	1/19/27	51,175	55,624
Republic of Korea	4.125%	6/10/44	7,137	9,869
Republic of Korea	3.875%	9/20/48	8,013	10,997
4 Republic of Panama	4.000%	9/22/24	15,914	17,267
4 Republic of Panama	3.750%	3/16/25	24,147	26,115
Republic of Panama	7.125%	1/29/26	11,524	14,520
Republic of Panama	8.875%	9/30/27	7,279	10,327
4 Republic of Panama	3.875%	3/17/28	16,830	18,913
Republic of Panama	9.375%	4/1/29	10,920	16,557
4 Republic of Panama	3.160%	1/23/30	6,115	6,581
4 Republic of Panama	6.700%	1/26/36	25,504	36,630
4 Republic of Panama	4.500%	5/15/47	14,155	17,358
4 Republic of Panama	4.500%	4/16/50	35,528	43,389
4 Republic of Panama	4.300%	4/29/53	18,500	22,084
4 Republic of Panama	4.500%	4/1/56	31,625	38,741
4 Republic of Panama	3.870%	7/23/60	5,450	6,179
Republic of Peru	7.350%	7/21/25	7,239	9,208
4 Republic of Peru	2.392%	1/23/26	3,400	3,549
Republic of Peru	4.125%	8/25/27	1,699	1,947
Republic of Peru	2.844%	6/20/30	5,650	6,059
4 Republic of Peru	2.783%	1/23/31	18,760	19,955
Republic of Peru	8.750%	11/21/33	35,914	59,865
4 Republic of Peru	6.550%	3/14/37	15,341	23,299
Republic of Peru	5.625%	11/18/50	33,723	53,170
Republic of Poland	5.125%	4/21/21	19,845	20,564
Republic of Poland	5.000%	3/23/22	23,555	25,264
Republic of Poland	3.000%	3/17/23	23,036	24,394
Republic of Poland	4.000%	1/22/24	15,214	16,849
Republic of Poland	3.250%	4/6/26	24,835	27,826
Republic of the Philippines	4.200%	1/21/24	1,000	1,086
Republic of the Philippines	9.500%	10/21/24	1,150	1,502
Republic of the Philippines	10.625%	3/16/25	19,796	27,665
Republic of the Philippines	5.500%	3/30/26	24,025	28,860
Republic of the Philippines	3.000%	2/1/28	17,430	18,793
Republic of the Philippines	3.750%	1/14/29	20,150	23,009
Republic of the Philippines	9.500%	2/2/30	21,628	35,146
Republic of the Philippines	2.457%	5/5/30	5,000	5,237
Republic of the Philippines	7.750%	1/14/31	24,670	36,851
Republic of the Philippines	6.375%	1/15/32	7,900	10,912
Republic of the Philippines	6.375%	10/23/34	39,640	57,032
Republic of the Philippines	5.000%	1/13/37	1,645	2,116
Republic of the Philippines	3.950%	1/20/40	40,538	47,018
Republic of the Philippines	3.700%	3/1/41	9,737	11,064
Republic of the Philippines	3.700%	2/2/42	19,995	22,947
Republic of the Philippines	2.950%	5/5/45	32,465	33,835
State of Israel	4.000%	6/30/22	16,130	17,164
State of Israel	3.150%	6/30/23	11,100	11,847
State of Israel	2.875%	3/16/26	31,300	34,145
State of Israel	3.250%	1/17/28	7,500	8,491
State of Israel	2.500%	1/15/30	140	151
State of Israel	2.750%	7/3/30	6,030	6,611
State of Israel	4.500%	1/30/43	14,150	18,182
State of Israel	4.125%	1/17/48	10,850	13,454
State of Israel	3.375%	1/15/50	39,550	43,034
State of Israel	3.875%	7/3/50	24,000	28,266
State of Israel	4.500%	4/3/20	12,300	15,638
Svensk Exportkredit AB	1.625%	9/12/21	19,625	19,640
Svensk Exportkredit AB	3.125%	11/8/21	12,000	12,442
Svensk Exportkredit AB	2.375%	3/9/22	4,600	4,751
Svensk Exportkredit AB	2.000%	8/30/22	17,000	17,568
Svensk Exportkredit AB	1.625%	11/14/22	15,000	15,420

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Svensk Exportkredit AB	2.875%	3/14/23	13,950	14,862
Svensk Exportkredit AB	0.750%	4/6/23	7,277	7,338
Svensk Exportkredit AB	0.625%	5/14/25	9,800	9,822
Syngenta Finance NV	3.125%	3/28/22	6,535	6,609
United Mexican States	3.625%	3/15/22	40,540	42,138
United Mexican States	4.000%	10/2/23	24,706	26,283
United Mexican States	3.600%	1/30/25	41,067	43,365
4 United Mexican States	3.900%	4/27/25	14,450	15,418
United Mexican States	4.125%	1/21/26	32,285	34,789
United Mexican States	4.150%	3/28/27	46,840	50,239
United Mexican States	3.750%	1/11/28	30,190	31,388
United Mexican States	4.500%	4/22/29	36,250	39,184
4 United Mexican States	3.250%	4/16/30	17,800	17,525
United Mexican States	8.300%	8/15/31	3,680	5,200
4 United Mexican States	4.750%	4/27/32	49,990	55,114
United Mexican States	7.500%	4/8/33	14,865	20,172
United Mexican States	6.750%	9/27/34	10,938	14,349
United Mexican States	6.050%	1/11/40	34,494	41,695
United Mexican States	4.750%	3/8/44	70,849	73,847
United Mexican States	5.550%	1/21/45	13,558	15,796
United Mexican States	4.600%	1/23/46	32,754	33,484
United Mexican States	4.350%	1/15/47	34,290	33,990
United Mexican States	4.600%	2/10/48	28,788	29,416
4 United Mexican States	4.500%	1/31/50	30,075	30,932
4 United Mexican States	5.000%	4/27/51	36,950	39,838
United Mexican States	5.750%	10/12/10	40,901	44,881

Total Sovereign Bonds (Cost \$10,090,710)

10,763,137

Taxable Municipal Bonds (0.7%)

Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	3,520	3,720
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	3,443
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	4,895	7,140
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.834%	2/15/41	2,300	3,743
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.053%	2/15/43	1,000	1,449
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	5.939%	2/15/47	8,475	12,471
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.270%	2/15/50	2,175	3,046
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.499%	2/15/50	1,550	2,516
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	8.084%	2/15/50	8,225	14,847
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	2.574%	4/1/31	4,000	4,303
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	6,436
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	18,010	31,416
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	2,900	5,196
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,230	18,363
California Department of Water Resources Power Supply Revenue	2.000%	5/1/22	12,550	12,874
California GO	5.700%	11/1/21	24,125	25,769
California GO	2.367%	4/1/22	2,000	2,061
California GO	3.375%	4/1/25	5,450	6,103
California GO	2.650%	4/1/26	5,000	5,453

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
California GO	3.500%	4/1/28	7,635	8,875
California GO	3.050%	4/1/29	600	680
California GO	2.500%	10/1/29	9,035	9,829
California GO	4.500%	4/1/33	11,590	13,693
California GO	7.500%	4/1/34	42,720	69,665
California GO	4.600%	4/1/38	17,500	20,450
California GO	7.550%	4/1/39	35,960	64,034
California GO	7.300%	10/1/39	6,571	10,986
California GO	7.350%	11/1/39	27,070	45,536
California GO	7.625%	3/1/40	15,125	26,699
California GO	7.600%	11/1/40	15,755	28,923
California State University Systemwide Revenue	3.899%	11/1/47	3,329	4,090
California State University Systemwide Revenue	2.975%	11/1/51	5,460	5,848
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	2,006
Chicago IL GO	7.045%	1/1/29	3,000	3,145
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,450	10,765
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	2,602
Chicago IL O'Hare International Airport Revenue	4.472%	1/1/49	4,375	5,676
Chicago IL Transit Authority Transfer Tax Receipts Revenue	6.899%	12/1/40	7,135	9,826
Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	5,844
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	7,000	8,241
Commonwealth Financing Authority Pennsylvania Revenue	3.807%	6/1/41	5,735	6,740
Commonwealth of Massachusetts	2.514%	7/1/41	6,800	6,825
Connecticut GO	5.090%	10/1/30	8,770	10,494
Connecticut GO	5.850%	3/15/32	6,410	8,681
Cook County IL GO	6.229%	11/15/34	4,625	6,506
Dallas County TX Hospital District Revenue	5.621%	8/15/44	2,100	3,054
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	3,356
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	4,000	6,049
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	4,490	5,654
Dallas TX Independent School District GO	6.450%	2/15/35	3,750	3,854
Dallas-Fort Worth TX International Airport Revenue	2.994%	11/1/38	6,675	6,920
Dallas-Fort Worth TX International Airport Revenue	3.144%	11/1/45	4,500	4,564
District of Columbia Income Tax Revenue	5.591%	12/1/34	4,175	5,543
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	17,250	24,737
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	4,280	6,440
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	95	99
Florida Board of Administration Finance Corp. Revenue	2.638%	7/1/21	7,330	7,481
Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue	4.094%	1/15/49	4,350	4,467
George Washington University	4.300%	9/15/44	5,500	6,371
George Washington University	4.868%	9/15/45	4,105	5,313
George Washington University	4.126%	9/15/48	10,235	12,561
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	12,991	18,893
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,604	9,679
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	3,645	5,247
Grand Parkway Texas Transportation Corp.	3.236%	10/1/52	12,705	13,239
Great Lakes Michigan Water Authority Sewage Disposal System Revenue	3.056%	7/1/39	4,100	4,374
Great Lakes Michigan Water Authority Water Supply System Revenue	3.473%	7/1/41	1,000	1,045
Houston TX GO	6.290%	3/1/32	14,080	18,074
Houston TX GO	3.961%	3/1/47	230	279
Illinois GO	4.950%	6/1/23	10,583	10,691
Illinois GO	5.100%	6/1/33	66,019	66,973

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Illinois GO	6.630%	2/1/35	8,155	8,992
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	4,980	7,137
JobsOhio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	6,300	7,080
JobsOhio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	4,100	5,116
JobsOhio Beverage System Statewide Liquor Profits Revenue	2.833%	1/1/38	4,165	4,430
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	1,900	2,428
Kansas Development Finance Authority Revenue	4.927%	4/15/45	900	1,183
11 Kansas Development Finance Authority Revenue (Public Employees Retirement System)	5.501%	5/1/34	4,300	5,517
Los Angeles CA Community College District GO	6.750%	8/1/49	3,025	5,344
Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	3,925	5,936
Los Angeles CA Department of Water & Power Revenue	6.166%	7/1/40	1,550	1,550
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	2,700	4,647
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	5,060	9,046
Los Angeles CA Unified School District GO	5.755%	7/1/29	350	446
Los Angeles CA Unified School District GO	5.750%	7/1/34	10,200	14,103
Los Angeles CA Unified School District GO	6.758%	7/1/34	14,910	22,059
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	8,110	10,926
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	2,200	3,686
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	2,330	3,402
Massachusetts GO	4.200%	12/1/21	4,520	4,635
Massachusetts GO	4.500%	8/1/31	400	493
Massachusetts GO	5.456%	12/1/39	5,350	7,579
Massachusetts GO	2.813%	9/1/43	10,415	11,174
Massachusetts GO	2.900%	9/1/49	5,415	5,904
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	4,295
Massachusetts School Building Authority Dedicated Sales Tax Revenue	3.395%	10/15/40	5,695	5,809
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	4,275	6,103
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	3,433
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,325	10,399
Miami-Dade County FL Aviation Revenue (Miami International Airport)	4.280%	10/1/41	6,205	6,631
Miami-Dade County FL Water & Sewer Revenue	3.490%	10/1/42	2,025	2,146
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.084%	12/1/34	4,490	4,839
Michigan Finance Authority Revenue (Trinity Health Credit Group)	3.384%	12/1/40	6,225	6,865
Michigan State University Revenue	4.496%	8/15/48	2,600	2,941
Mississippi GO	5.245%	11/1/34	1,375	1,864
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	7,108
12 New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,525	18,760
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	4.081%	6/15/39	5,035	4,729
New Jersey Transportation Trust Fund Authority Transportation Program Revenue	4.131%	6/15/42	5,410	5,039

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New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,050	13,127
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.104%	12/15/28	7,805	7,986
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	8,105	9,782
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	16,050	27,199
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	15,940	26,336
New York City NY GO	6.246%	6/1/35	2,700	2,713
New York City NY GO	5.517%	10/1/37	7,150	10,162
New York City NY GO	6.271%	12/1/37	3,200	4,937
New York City NY Housing Development Corp. Multi-Family Mortgage Revenue (8 Spruce Street)	3.709%	2/15/48	150	161
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	2,201
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	610
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	4,447
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	1,050	1,624
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,400	6,627
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,200	30,136
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,675	6,169
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	11,965
New York Metropolitan Transportation Authority Revenue	5.175%	11/15/49	9,375	10,936
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,105	32,513
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	5.871%	11/15/39	1,950	2,301
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	6.668%	11/15/39	200	257
New York State Dormitory Authority Revenue	3.142%	7/1/43	11,425	11,775
New York State Dormitory Authority Revenue (Personal Income Tax)	3.110%	2/15/39	2,650	2,820
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,815
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	1,233
New York State Dormitory Authority Revenue (Personal Income Tax)	3.190%	2/15/43	9,795	10,659
New York State Thruway Authority	2.900%	1/1/35	2,675	2,872
New York State Thruway Authority	3.500%	1/1/42	2,000	2,041
New York State Urban Development Corp. Revenue (Personal Income Tax)	3.900%	3/15/33	4,000	4,575
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,775	7,332
North Texas Tollway Authority System Revenue	6.718%	1/1/49	10,855	19,150
Ohio State University General Receipts Revenue	4.910%	6/1/40	9,260	13,196
Ohio State University General Receipts Revenue	3.798%	12/1/46	2,860	3,591
Ohio State University General Receipts Revenue	4.800%	6/1/11	3,860	5,879
Ohio Turnpike Commision Revenue	3.216%	2/15/48	8,675	8,982
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	2,550	3,017
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	6,040	8,790
Oregon GO	5.892%	6/1/27	5,230	6,538
¹¹ Oregon School Boards Association GO	5.528%	6/30/28	1,200	1,432
¹² Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,934

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Pennsylvania Public School Building Authority Lease Revenue (School District of Philadelphia)	5.000%	9/15/27	2,617	3,127
Pennsylvania State University	2.790%	9/1/43	7,400	7,620
Pennsylvania State University	2.840%	9/1/50	3,415	3,560
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	4,290	6,603
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	3,468
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	6,355	9,070
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	17,162
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	8,748
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	5,123
Port Authority of New York & New Jersey Revenue	4.031%	9/1/48	2,205	2,663
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	2,315	3,223
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	27,900	37,038
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	7,406
Port Authority of New York & New Jersey Revenue	3.287%	8/1/69	5,400	5,716
Princeton University	5.700%	3/1/39	9,315	14,423
4 Princeton University	2.516%	7/1/50	7,925	8,272
Regents of the University of California Medical Center Pooled Revenue	3.006%	5/15/50	7,270	7,361
Regents of the University of California Medical Center Pooled Revenue	3.256%	5/15/60	6,730	6,996
Regents of the University of California Medical Center Pooled Revenue	3.706%	5/15/20	3,600	3,731
Regents of the University of California Revenue	3.063%	7/1/25	10,500	11,512
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,200	5,358
Riverside County CA Pension Revenue	3.818%	2/15/38	975	1,090
Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	4,385
Rutgers State University New Jersey Revenue	3.270%	5/1/43	1,325	1,394
Rutgers State University New Jersey Revenue	3.915%	5/1/19	3,900	4,744
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,707	8,952
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	3,790
Sales Tax Securitization Corp. Illinois Revenue	4.787%	1/1/48	1,795	2,214
Salt River Project Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,880	5,358
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	6,055
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	10,114
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,150	6,514
San Diego CA Regional Transportation Commission Revenue	3.248%	4/1/48	1,225	1,304
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	3,760	6,028
San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	18,097
San Francisco CA City & County Public Utilities Commission Water Revenue	3.303%	11/1/39	6,605	7,035
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	5,175	8,816
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	5,940	6,437
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	8,775	11,103
South Carolina Public Service Authority Revenue	2.388%	12/1/23	2,300	2,353
South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,650	13,521
Texas A&M University System Revenue Financing System Revenue	3.100%	7/1/49	5,715	5,918
Texas GO	5.517%	4/1/39	8,265	12,004
Texas GO	3.211%	4/1/44	6,000	6,357
Texas Private Activity Surface Transportation Corp. Revenue (NTE Mobility Partners)	3.922%	12/31/49	9,870	10,160
Texas Transportation Commission GO	2.562%	4/1/42	11,375	11,547
Texas Transportation Commission Revenue	5.178%	4/1/30	5,035	6,451
Texas Transportation Commission Revenue	4.681%	4/1/40	2,850	3,765
University of California Regents Medical Center Revenue	6.548%	5/15/48	3,950	6,312

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2020

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
University of California Regents Medical Center Revenue	6.583%	5/15/49	2,575	4,049
University of California Revenue	4.601%	5/15/31	4,500	5,462
University of California Revenue	5.946%	5/15/45	13,025	19,167
University of California Revenue	4.858%	5/15/12	16,990	23,549
University of California Revenue	4.767%	5/15/15	6,825	9,224
University of Michigan	2.437%	4/1/40	5,110	5,272
University of Michigan	2.562%	4/1/50	2,850	2,952
University of Nebraska Student Fee Revenue	3.037%	10/1/49	3,250	3,624
University of Pittsburgh Pennsylvania of the Commonwealth System of Higher Education	3.555%	9/15/19	14,580	17,125
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	6,812
University of Texas System Revenue Financing System Revenue	4.794%	8/15/46	1,710	2,310
University of Texas System Revenue Financing System Revenue	3.354%	8/15/47	3,200	3,745
University of Texas System Revenue Financing System Revenue	2.439%	8/15/49	5,110	5,031
University of Virginia Revenue	4.179%	9/1/17	3,425	4,664
University of Virginia Revenue	3.227%	9/1/19	935	992
Utah GO	4.554%	7/1/24	1,915	2,035
Utah GO	3.539%	7/1/25	8,410	9,004
Washington GO	5.140%	8/1/40	4,410	6,432
Wisconsin Annual Appropriation Revenue	3.954%	5/1/36	17,970	19,641
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,100	3,443
¹¹ Wisconsin GO	5.700%	5/1/26	1,125	1,293
Total Taxable Municipal Bonds (Cost \$1,584,850)				1,922,383

		Shares	
Temporary Cash Investment (3.6%)			
Money Market Fund (3.6%)			
¹³ Vanguard Market Liquidity Fund (Cost \$9,943,383)	0.227%	99,446,461	9,944,646
Total Investments (102.8%) (Cost \$264,179,482)			284,925,783
Other Assets and Liabilities—Net (-2.8%)			(7,871,475)
Net Assets (100%)			277,054,308

Cost is in \$000.

- Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2020.
- 1 Securities with a value of \$4,630,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
- 2 U.S. government-guaranteed.
- 3 The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- 4 The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- 5 Adjustable-rate security; rate shown is effective rate at period end. Certain adjustable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- 6 Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At June 30, 2020, the aggregate value of these securities was \$3,116,887,000, representing 1.1% of net assets.
- 7 Non-income-producing security—security in default.
- 8 Guaranteed by the Government of Japan.
- 9 Guaranteed by the Federal Republic of Germany.
- 10 Guaranteed by the Republic of Austria.
- 11 Scheduled principal and interest payments are guaranteed by AGM (Assured Guaranty Municipal Corporation).
- 12 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.

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

CMT—Constant Maturing Treasury Rate.

GO—General Obligation Bond.

LIBOR—London Interbank Offered Rate.

REIT—Real Estate Investment Trust.

REMICS—Real Estate Mortgage Investment Conduits.

UMBS—Uniform Mortgage-Backed Securities.

