



Vanguard®



Semiannual Report | June 30, 2018

Vanguard Total Bond Market Index Fund

Vanguard's Principles for Investing Success

We want to give you the best chance of investment success. These principles, grounded in Vanguard's research and experience, can put you on the right path.

Goals. Create clear, appropriate investment goals.

Balance. Develop a suitable asset allocation using broadly diversified funds.

Cost. Minimize cost.

Discipline. Maintain perspective and long-term discipline.

A single theme unites these principles: Focus on the things you can control. We believe there is no wiser course for any investor.

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Please note: The opinions expressed in this report are just that—informed opinions. They should not be considered promises or advice. Also, please keep in mind that the information and opinions cover the period through the date on the front of this report. Of course, the risks of investing in your fund are spelled out in the prospectus.

See the Glossary for definitions of investment terms used in this report.

About the cover: Nautical images have been part of Vanguard's rich heritage since its start in 1975. For an incoming ship, a lighthouse offers a beacon and safe path to shore. You can similarly depend on Vanguard to put you first—and light the way—as you strive to meet your financial goals. Our client focus and low costs, stemming from our unique ownership structure, assure that your interests are paramount.

Your Fund's Performance at a Glance

- For the six months ended June 30, 2018, Vanguard Total Bond Market Index Fund returned -1.69% for Investor Shares. The fund's results were in line with the benchmark index's return of -1.67% and the peer group's average return of -1.69%.
- Investor sentiment was dented at times by escalating trade tensions, political uncertainty in Europe, and geopolitical flare-ups, which supported demand for bonds. The outlook for continuing growth and rising inflation expectations, however, led bond yields to finish the period higher and prices to finish lower.
- U.S. Treasuries, which account for over 40% of the fund's assets, returned -1.1%. Mortgage-backed securities performed a little better. Corporate bonds fared worse, returning -3.3%. Bonds issued by financial institutions and industrial companies held up better than those of utilities.
- In terms of credit quality, lower-rated bonds generally lagged their higher-quality counterparts. And by maturity, long-dated bonds in particular performed poorly.

Total Returns: Six Months Ended June 30, 2018

	30-Day SEC Yield	Income Returns	Capital Returns	Total Returns
Vanguard Total Bond Market Index Fund				
Investor Shares	3.02%	1.26%	-2.95%	-1.69%
ETF Shares	3.12			
Market Price				-1.77
Net Asset Value				-1.70
Admiral™ Shares	3.12	1.31	-2.95	-1.64
Institutional Shares	3.13	1.31	-2.95	-1.64
Institutional Plus Shares	3.14	1.32	-2.95	-1.63
Institutional Select Shares	3.16	1.33	-2.95	-1.62
Bloomberg Barclays U.S. Aggregate Float Adjusted Index				-1.67
Core Bond Funds Average				-1.69

Core Bond Funds Average: Derived from data provided by Lipper, a Thomson Reuters Company.

Admiral Shares carry lower expenses and are available to investors who meet certain account-balance requirements. Institutional Shares, Institutional Plus Shares, and Institutional Select Shares are available to certain institutional investors who meet specific administrative, service, and account-size criteria. The Vanguard ETF® Shares shown are traded on the NYSE Arca exchange and are available only through brokers. The table provides ETF returns based on both the NYSE Arca market price and the net asset value for a share. U.S. Pat. Nos. 6,879,964; 7,337,138; 7,720,749; 7,925,573; 8,090,646; and 8,417,623.

For the ETF Shares, the market price is determined by the midpoint of the bid-offer spread as of the closing time of the New York Stock Exchange (generally 4 p.m., Eastern time). The net asset value is also determined as of the NYSE closing time. For more information about how the ETF Shares' market prices have compared with their net asset value, visit vanguard.com, select your ETF, and then select the Price and Performance tab. The ETF premium/discount analysis there shows the percentages of days on which the ETF Shares' market price was above or below the NAV.

Expense Ratios

Your Fund Compared With Its Peer Group

	Investor Shares	ETF Shares	Admiral Shares	Institutional Shares	Institutional Plus Shares	Institutional Select Shares	Peer Group Average
Total Bond Market Index Fund	0.15%	0.05%	0.05%	0.04%	0.03%	0.01%	0.74%

The fund expense ratios shown are from the prospectus dated April 26, 2018, and represent estimated costs for the current fiscal year. For the six months ended June 30, 2018, the fund's annualized expense ratios were 0.15% for Investor Shares, 0.05% for ETF Shares, 0.05% for Admiral Shares, 0.04% for Institutional Shares, 0.03% for Institutional Plus Shares, and 0.01% for Institutional Select Shares. The peer-group expense ratio is derived from data provided by Lipper, a Thomson Reuters Company, and captures information through year-end 2017.

Peer group: Core Bond Funds Average.

CEO's Perspective



Tim Buckley
President and Chief Executive Officer

Dear Shareholder,

I feel extremely fortunate to have the chance to lead a company filled with people who come to work every day passionate about Vanguard's core purpose: to take a stand for all investors, to treat them fairly, and to give them the best chance for investment success.

When I joined Vanguard in 1991, I found a mission-driven team focused on improving lives—helping people retire more comfortably, put their children through college, and achieve financial security. I also found a company with purpose in an industry ripe for improvement.

It was clear, even early in my career, that the cards were stacked against most investors. Hidden fees, performance-chasing, and poor advice were relentlessly eroding investors' dreams.

We knew Vanguard could be different and, as a result, could make a real difference. We have lowered the costs of investing for our shareholders significantly. And we're proud of the performance of our funds.

Vanguard is built for Vanguard investors—we focus solely on you, our fund shareholders. Everything we do is designed to give our clients the best chance for investment success. In my role as CEO, I'll keep this priority

front and center. We're proud of what we've achieved, but we're even more excited about what's to come.

Steady, time-tested guidance

Our guidance for investors, as always, is to stay the course, tune out the hyperbolic headlines, and focus on your goals and what you can control, such as costs and how much you save. This time-tested advice has served our clients well over the decades.

Regardless of how the markets perform in the short term, I'm incredibly optimistic about the future for our investors. We have a dedicated team serving you, and we will never stop striving to make

Vanguard the best place for you to invest through our high-quality funds and services, advice and guidance to help you meet your financial goals, and an experience that makes you feel good about entrusting us with your hard-earned savings.

Thank you for your continued loyalty.

Sincerely,



Mortimer J. Buckley
President and Chief Executive Officer
July 13, 2018

Market Barometer

	Total Returns Periods Ended June 30, 2018		
	Six Months	One Year	Five Years (Annualized)
Stocks			
Russell 1000 Index (Large-caps)	2.85%	14.54%	13.37%
Russell 2000 Index (Small-caps)	7.66	17.57	12.46
Russell 3000 Index (Broad U.S. market)	3.22	14.78	13.29
FTSE All-World ex US Index (International)	-3.83	7.28	6.35
Bonds			
Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market)	-1.62%	-0.40%	2.27%
Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market)	-0.25	1.56	3.53
FTSE Three-Month U.S. Treasury Bill Index	0.78	1.33	0.38
CPI			
Consumer Price Index	2.22%	2.87%	1.54%

Total Bond Market Index Fund

Fund Profile

As of June 30, 2018

Share-Class Characteristics

	Investor Shares	ETF Shares	Admiral Shares	Institutional Shares	Institutional Plus Shares	Institutional Select Shares
Ticker Symbol	VBMFX	BND	VBTLX	VBTIX	VBMPX	VTBSX
Expense Ratio ¹	0.15%	0.05%	0.05%	0.04%	0.03%	0.01%
30-Day SEC Yield	3.02%	3.12%	3.12%	3.13%	3.14%	3.16%

Financial Attributes

	Fund	Bloomberg Barclays U.S. Aggregate Float Adjusted Index
Number of Bonds	8,557	9,959
Yield to Maturity (before expenses)	3.3%	3.3%
Average Coupon	3.1%	3.1%
Average Duration	6.1 years	6.1 years
Average Effective Maturity	8.4 years	8.4 years
Short-Term Reserves	1.8%	—

Sector Diversification (% of portfolio)

Asset-Backed	0.5%
Commercial Mortgage-Backed	1.9
Finance	8.8
Foreign	5.4
Government Mortgage-Backed	21.8
Industrial	16.7
Treasury/Agency	42.7
Utilities	2.0
Other	0.2

The agency and mortgage-backed securities sectors may include issues from government-sponsored enterprises; such issues are generally not backed by the full faith and credit of the U.S. government.

Volatility Measures

	Bloomberg Barclays U.S. Aggregate Float Adjusted Index
R-Squared	0.99
Beta	1.03

These measures show the degree and timing of the fund's fluctuations compared with the index over 36 months.

Distribution by Credit Quality (% of portfolio)

U.S. Government	64.6%
Aaa	5.5
Aa	3.5
A	11.9
Baa	14.5

Credit-quality ratings are obtained from Barclays and are from Moody's, Fitch, and S&P. When ratings from all three agencies are used, the median rating is shown. When ratings from two of the agencies are used, the lower rating for each issue is shown. "Not Rated" is used to classify securities for which a rating is not available. For more information about these ratings, see the Glossary entry for Credit Quality.

Distribution by Effective Maturity (% of portfolio)

Under 1 Year	0.1%
1 - 3 Years	24.2
3 - 5 Years	18.7
5 - 10 Years	40.0
10 - 20 Years	3.8
20 - 30 Years	12.6
Over 30 Years	0.6

¹ The expense ratios shown are from the prospectus dated April 26, 2018, and represent estimated costs for the current fiscal year. For the six months ended June 30, 2018, the annualized expense ratios were 0.15% for Investor Shares, 0.05% for ETF Shares, 0.05% for Admiral Shares, 0.04% for Institutional Shares, 0.03% for Institutional Plus Shares, and 0.01% for Institutional Select Shares.

Total Bond Market Index Fund

Investment Focus

Average Maturity		Short	Med.	Long
Credit Quality	Treasury/ Agency			
	Investment-Grade Corporate			
	Below Investment-Grade			

Performance Summary

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. (Current performance may be lower or higher than the performance data cited. For performance data current to the most recent month-end, visit our website at vanguard.com/performance.) Note, too, that both investment returns and principal value can fluctuate widely, so an investor's shares, when sold, could be worth more or less than their original cost. The returns shown do not reflect taxes that a shareholder would pay on fund distributions or on the sale of fund shares.

Fiscal-Year Total Returns (%): December 31, 2007, Through June 30, 2018

Fiscal Year	Investor Shares			Spliced Bloomberg Barclays Aggregate FA Index Total Returns
	Income Returns	Capital Returns	Total Returns	
2008	4.85%	0.20%	5.05%	5.24%
2009	4.26	1.67	5.93	5.93
2010	3.55	2.87	6.42	6.58
2011	3.30	4.26	7.56	7.92
2012	2.63	1.42	4.05	4.32
2013	2.29	-4.55	-2.26	-1.97
2014	2.55	3.21	5.76	5.85
2015	2.32	-2.02	0.30	0.44
2016	2.36	0.14	2.50	2.75
2017	2.46	0.99	3.45	3.63
2018	1.26	-2.95	-1.69	-1.67

For a benchmark description, see the Glossary.

Note: For 2018, performance data reflect the six months ended June 30, 2018.

Total Bond Market Index Fund

Average Annual Total Returns: Periods Ended June 30, 2018

	Inception Date	One Year	Five Years	Ten Years		
				Income	Capital	Total
Investor Shares	12/11/1986	-0.63%	2.09%	2.94%	0.61%	3.55%
ETF Shares	4/3/2007					
Market Price		-0.60	2.20			3.62
Net Asset Value		-0.54	2.20			3.65
Admiral Shares	11/12/2001	-0.53	2.20	3.05	0.61	3.66
Institutional Shares	9/18/1995	-0.52	2.21	3.07	0.61	3.68
Institutional Plus Shares	9/18/1995	-0.51	2.22	3.09	0.61	3.70
Institutional Select Shares	6/24/2016	-0.49	—	2.52 ¹	-2.68 ¹	-0.16 ¹

¹ Return since inception.

The creation of the Institutional Plus Shares occurred on February 5, 2010, when Vanguard Total Bond Market Index Fund acquired the net assets of Vanguard Institutional Total Bond Market Index Fund. The returns and other data shown in the table above reflect a blend of historical performance of the fund's Institutional Shares prior to February 5, 2010, and of the Institutional Plus Shares from then on.

Financial Statements (unaudited)

Statement of Net Assets—Investments Summary

As of June 30, 2018

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 reports a complete list of its holdings in regulatory filings four times in each fiscal year, at the quarter-ends. For the second and fourth fiscal quarters, the complete listing of the fund's holdings is available electronically on vanguard.com and on the Securities and Exchange Commission's website (sec.gov), or you can have it mailed to you without charge by calling 800-662-7447. For the first and third fiscal quarters, the fund files the lists with the SEC on Form N-Q. Shareholders can look up the fund's Forms N-Q on the SEC's website. Forms N-Q may also be reviewed and copied at the SEC's Public Reference Room (see the back cover of this report for further information).

	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	2.125%	5/15/25	975,222	933,014	0.5%
United States Treasury Note/Bond	2.625%	11/15/20	853,684	854,350	0.4%
United States Treasury Note/Bond	2.125%	12/31/22	867,125	845,178	0.4%
United States Treasury Note/Bond	1.375%	2/15/20	858,024	842,742	0.4%
United States Treasury Note/Bond	1.750%	5/15/23	846,053	808,116	0.4%
United States Treasury Note/Bond	1.625%	3/15/20	796,130	784,315	0.4%
United States Treasury Note/Bond	3.625%	8/15/19	766,942	777,127	0.4%
United States Treasury Note/Bond	2.250%	11/15/27	813,084	772,430	0.4%
United States Treasury Note/Bond	1.750%	2/28/22	781,447	756,050	0.4%
United States Treasury Note/Bond	1.500%	10/31/19	741,575	732,424	0.4%
United States Treasury Note/Bond	2.250%	11/15/25	750,907	722,162	0.4%
United States Treasury Note/Bond	2.250%	2/15/27	748,740	714,230	0.4%
United States Treasury Note/Bond	1.750%	11/15/20	720,670	706,934	0.4%
United States Treasury Note/Bond	2.500%	5/15/46	776,992	704,996	0.4%
United States Treasury Note/Bond	2.875%	5/15/28	691,236	692,315	0.3%
United States Treasury Note/Bond	1.250%	3/31/21	709,298	683,806	0.3%
United States Treasury Note/Bond	2.000%	11/30/22	693,075	672,608	0.3%
United States Treasury Note/Bond	1.625%	5/15/26	716,160	654,949	0.3%
United States Treasury Note/Bond	2.500%	5/15/24	657,918	647,431	0.3%
United States Treasury Note/Bond	2.875%	11/15/46	656,620	642,155	0.3%
United States Treasury Note/Bond	1.625%	2/15/26	694,677	637,151	0.3%
United States Treasury Note/Bond	2.750%	11/15/42	658,594	632,250	0.3%
United States Treasury Note/Bond	2.000%	1/15/21	641,473	632,050	0.3%
United States Treasury Note/Bond	2.000%	8/15/25	658,890	623,988	0.3%
United States Treasury Note/Bond	2.125%	2/29/24	632,624	610,976	0.3%
United States Treasury Note/Bond	1.500%	8/15/20	614,284	600,942	0.3%
United States Treasury Note/Bond	2.250%	11/15/24	616,889	596,741	0.3%
United States Treasury Note/Bond	2.125%	11/30/24	610,580	586,157	0.3%
United States Treasury Note/Bond	2.750%	8/15/42	601,824	578,221	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	3.375%	11/15/19	569,133	575,980	0.3%
United States Treasury Note/Bond	3.000%	5/15/45	559,279	560,677	0.3%
United States Treasury Note/Bond	1.500%	8/15/26	607,414	548,379	0.3%
United States Treasury Note/Bond	3.000%	2/15/48	546,147	547,343	0.3%
United States Treasury Note/Bond	1.250%	1/31/20	553,500	542,862	0.3%
United States Treasury Note/Bond	1.125%	9/30/21	564,411	537,776	0.3%
United States Treasury Note/Bond	1.000%	11/15/19	536,465	525,988	0.3%
United States Treasury Note/Bond	1.875%	2/28/22	531,386	516,444	0.3%
United States Treasury Note/Bond	2.500%	3/31/23	520,701	515,411	0.3%
United States Treasury Note/Bond	1.875%	7/31/22	530,907	513,902	0.3%
United States Treasury Note/Bond	3.500%	5/15/20	501,005	509,692	0.3%
United States Treasury Note/Bond	2.375%	3/15/21	503,983	500,914	0.3%
United States Treasury Note/Bond	1.500%	11/30/19	503,150	496,388	0.2%
United States Treasury Note/Bond	2.125%	9/30/24	515,058	495,100	0.2%
United States Treasury Note/Bond	1.250%	10/31/21	514,864	491,855	0.2%
United States Treasury Note/Bond	2.250%	8/15/27	516,629	491,443	0.2%
United States Treasury Note/Bond	3.625%	2/15/20	477,635	485,994	0.2%
United States Treasury Note/Bond	1.875%	9/30/22	499,170	482,478	0.2%
United States Treasury Note/Bond	1.875%	3/31/22	495,100	480,787	0.2%
United States Treasury Note/Bond	0.750%–8.750%	7/15/19–5/15/48	50,493,179	50,416,521	25.5%
				80,681,742	40.7%
Agency Bonds and Notes					
¹ Federal Home Loan Mortgage Corp.	0.000%–6.750%	7/19/19–7/15/32	935,491	961,413	0.5%
¹ Federal National Mortgage Assn.	0.000%–7.250%	8/2/19–7/15/37	1,304,565	1,318,180	0.7%
* Agency Bonds and Notes—Other †				1,249,736	0.6%
				3,529,329	1.8%
Conventional Mortgage-Backed Securities					
^{1,2,3} Fannie Mae Pool	2.000%–9.500%	7/1/18–8/1/48	17,771,057	17,899,820	9.0%
^{1,2,3} Freddie Mac Gold Pool	4.000%	7/1/48	472,265	481,342	0.2%
^{1,2,3} Freddie Mac Gold Pool	2.000%–10.000%	7/1/18–7/1/48	11,039,744	11,078,480	5.6%
^{1,2} Freddie Mac Non Gold Pool	9.500%	3/1/20	1	1	0.0%
^{2,3} Ginnie Mae I Pool	3.000%–10.500%	8/15/18–7/1/48	1,291,974	1,338,503	0.7%
^{2,3} Ginnie Mae II Pool	3.500%	7/1/48	549,815	551,706	0.3%
^{2,3} Ginnie Mae II Pool	2.500%–8.500%	12/20/20–7/1/48	11,452,570	11,580,008	5.9%
				42,929,860	21.7%
Nonconventional Mortgage-Backed Securities					
^{1,2} Fannie Mae Pool	2.124%–4.537%	11/1/32–12/1/43	115,051	118,354	0.1%
^{1,2} Freddie Mac Non Gold Pool	2.408%–4.483%	4/1/33–11/1/43	31,511	32,745	0.0%
² Ginnie Mae II Pool	2.625%–3.625%	6/20/29–1/20/44	37,805	38,816	0.0%
				189,915	0.1%
Total U.S. Government and Agency Obligations (Cost \$130,009,968)				127,330,846	64.3%
*⁴Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$5,483,370) †				5,367,266	2.7%

Total Bond Market Index Fund

	Market Value* (\$000)	Percentage of Net Assets
Corporate Bonds		
Finance		
⁴ Banking †	12,338,104	6.2%
⁴ Brokerage †	452,060	0.2%
Finance Companies †	504,620	0.3%
⁴ Insurance †	2,465,888	1.3%
Other Finance †	17,858	0.0%
Real Estate Investment Trusts †	1,363,502	0.7%
	17,142,032	8.7%
Industrial		
⁴ Basic Industry †	1,605,314	0.8%
⁴ Capital Goods †	2,750,866	1.4%
⁴ Communication †	4,828,302	2.4%
Consumer Cyclical †	3,772,370	1.9%
⁴ Consumer Noncyclical †	8,782,368	4.4%
⁴ Energy †	4,904,331	2.5%
⁴ Other Industrial †	186,453	0.1%
⁴ Technology †	4,485,216	2.3%
Transportation †	1,267,966	0.7%
	32,583,186	16.5%
Utilities		
⁴ Electric †	3,492,694	1.8%
⁴ Natural Gas †	299,034	0.1%
Other Utility †	47,281	0.0%
	3,839,009	1.9%
Total Corporate Bonds (Cost \$54,460,538)	53,564,227	27.1%
⁴ Sovereign Bonds (Cost \$9,420,466) †	9,247,365	4.7%
Taxable Municipal Bonds (Cost \$1,298,758) †	1,425,233	0.7%
	Coupon	Shares
Temporary Cash Investment		
Money Market Fund		
⁵ Vanguard Market Liquidity Fund (Cost \$3,640,771)	2.122%	36,409,279
		3,641,292
Total Investments (Cost \$204,313,871)		200,576,229
		101.3%

Total Bond Market Index Fund

	Amount (\$000)	Percentage of Net Assets
Other Assets and Liabilities		
Other Assets		
Investment in Vanguard	10,552	
Receivables for Investment Securities Sold	1,330,899	
Receivables for Accrued Income	1,237,368	
Receivables for Capital Shares Issued	189,372	
Other Assets	51,615	
Total Other Assets	2,819,806	1.4%
Liabilities		
Payables for Investment Securities Purchased	(5,023,225)	
Payables for Capital Shares Redeemed	(233,903)	
Payables for Distributions	(29,156)	
Payables to Vanguard	(64,855)	
Total Liabilities	(5,351,139)	(2.7%)
Net Assets	198,044,896	100.0%

At June 30, 2018, net assets consisted of:

	Amount (\$000)
Paid-in Capital	202,023,579
Undistributed Net Investment Income	77,770
Accumulated Net Realized Losses	(318,811)
Unrealized Appreciation (Depreciation)	(3,737,642)
Net Assets	198,044,896

Investor Shares—Net Assets

Applicable to 447,815,120 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	4,669,479
Net Asset Value Per Share—Investor Shares	\$10.43

ETF Shares—Net Assets

Applicable to 462,523,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	36,617,787
Net Asset Value Per Share—ETF Shares	\$79.17

Admiral Shares—Net Assets

Applicable to 8,051,790,175 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	83,958,038
Net Asset Value Per Share—Admiral Shares	\$10.43

Institutional Shares—Net Assets

Applicable to 3,793,661,667 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	39,557,462
Net Asset Value Per Share—Institutional Shares	\$10.43

Total Bond Market Index Fund

Amount
(\$000)

Institutional Plus Shares—Net Assets	
Applicable to 1,886,814,320 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	19,674,291
Net Asset Value Per Share—Institutional Plus Shares	\$10.43
Institutional Select Shares—Net Assets	
Applicable to 1,301,190,530 outstanding \$.001 par value shares of beneficial interest (unlimited authorization)	13,567,839
Net Asset Value Per Share—Institutional Select Shares	\$10.43

• See Note A in Notes to Financial Statements.

* Certain of the fund's securities are valued using significant unobservable inputs.

† 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 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.

2 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.

3 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2018.

4 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, 2018, the aggregate value of these securities was \$1,025,639,000, representing 0.5% of net assets.

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

Statement of Operations

Six Months Ended
June 30, 2018

	(\$'000)
Investment Income	
Income	
Interest ¹	2,682,997
Total Income	2,682,997
Expenses	
The Vanguard Group—Note B	
Investment Advisory Services	2,844
Management and Administrative—Investor Shares	2,984
Management and Administrative—ETF Shares	7,023
Management and Administrative—Admiral Shares	15,310
Management and Administrative—Institutional Shares	6,150
Management and Administrative—Institutional Plus Shares	2,478
Management and Administrative—Institutional Select Shares	416
Marketing and Distribution—Investor Shares	497
Marketing and Distribution—ETF Shares	749
Marketing and Distribution—Admiral Shares	2,987
Marketing and Distribution—Institutional Shares	495
Marketing and Distribution—Institutional Plus Shares	112
Marketing and Distribution—Institutional Select Shares	—
Custodian Fees	335
Shareholders' Reports—Investor Shares	84
Shareholders' Reports—ETF Shares	405
Shareholders' Reports—Admiral Shares	220
Shareholders' Reports—Institutional Shares	166
Shareholders' Reports—Institutional Plus Shares	31
Shareholders' Reports—Institutional Select Shares	—
Trustees' Fees and Expenses	69
Total Expenses	43,355
Net Investment Income	2,639,642
Realized Net Gain (Loss) on Investment Securities Sold¹	(305,098)
Change in Unrealized Appreciation (Depreciation) of Investment Securities¹	(5,685,573)
Net Increase (Decrease) in Net Assets Resulting from Operations	(3,351,029)

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$34,105,000, (\$452,000), and \$267,000, respectively. Purchases and sales are for temporary cash investment purposes.

Statement of Changes in Net Assets

	Six Months Ended June 30, 2018	Year Ended December 31, 2017
	(\$000)	(\$000)
Increase (Decrease) in Net Assets		
Operations		
Net Investment Income	2,639,642	4,635,787
Realized Net Gain (Loss)	(305,098)	319,318
Change in Unrealized Appreciation (Depreciation)	(5,685,573)	1,487,063
Net Increase (Decrease) in Net Assets Resulting from Operations	(3,351,029)	6,442,168
Distributions		
Net Investment Income		
Investor Shares	(63,247)	(136,467)
ETF Shares	(408,339)	(867,362)
Admiral Shares	(1,114,581)	(1,949,232)
Institutional Shares	(529,313)	(930,195)
Institutional Plus Shares	(267,642)	(535,236)
Institutional Select Shares	(172,507)	(213,518)
Realized Capital Gain ¹		
Investor Shares	(1,185)	(2,350)
ETF Shares	(8,845)	(16,877)
Admiral Shares	(19,982)	(37,589)
Institutional Shares	(9,396)	(17,718)
Institutional Plus Shares	(4,829)	(8,878)
Institutional Select Shares	(3,066)	(5,451)
Total Distributions	(2,602,932)	(4,720,873)
Capital Share Transactions		
Investor Shares	(341,173)	(862,500)
ETF Shares	422,883	5,481,982
Admiral Shares	3,676,382	9,524,616
Institutional Shares	1,664,098	4,588,226
Institutional Plus Shares	791,898	(2,935,783)
Institutional Select Shares	1,912,951	6,538,787
Net Increase (Decrease) from Capital Share Transactions	8,127,039	22,335,328
Total Increase (Decrease)	2,173,078	24,056,623
Net Assets		
Beginning of Period	195,871,818	171,815,195
End of Period²	198,044,896	195,871,818

¹ Includes fiscal 2018 and 2017 short-term gain distributions totaling \$0 and \$0, respectively. Short-term gain distributions are treated as ordinary income dividends for tax purposes.

² Net Assets—End of Period includes undistributed (overdistributed) net investment income of \$77,770,000 and (\$6,243,000).

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

Financial Highlights

Investor Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2018	2017	2016	2015	2014	2013
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56	\$11.09
Investment Operations						
Net Investment Income	.135 ¹	.260 ¹	.254	.253	.264	.256
Net Realized and Unrealized Gain (Loss) on Investments	(.317)	.105	.015	(.219)	.339	(.504)
Total from Investment Operations	(.182)	.365	.269	.034	.603	(.248)
Distributions						
Dividends from Net Investment Income	(.135)	(.260)	(.254)	(.254)	(.264)	(.256)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)	(.010)	(.029)	(.026)
Total Distributions	(.138)	(.265)	(.259)	(.264)	(.293)	(.282)
Net Asset Value, End of Period	\$10.43	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56
Total Return²	-1.69%	3.45%	2.50%	0.30%	5.76%	-2.26%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$4,669	\$5,166	\$5,969	\$6,434	\$7,076	\$7,939
Ratio of Total Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.16%	0.20%	0.20%
Ratio of Net Investment Income to Average Net Assets	2.60%	2.42%	2.30%	2.34%	2.44%	2.37%
Portfolio Turnover Rate ^{3,4}	60%	55%	61%	84%	72%	73%

The expense ratio, net investment income ratio, and turnover rate 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 17%, 15%, 23%, 45%, 38%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2018	2017	2016	2015	2014	2013
Net Asset Value, Beginning of Period	\$81.46	\$80.64	\$80.58	\$82.33	\$79.91	\$83.92
Investment Operations						
Net Investment Income	1.066 ¹	2.053 ¹	1.995	2.000	2.073	2.031
Net Realized and Unrealized Gain (Loss) on Investments	(2.451)	.842	.096	(1.671)	2.641	(3.812)
Total from Investment Operations	(1.385)	2.895	2.091	.329	4.714	(1.781)
Distributions						
Dividends from Net Investment Income	(.886)	(2.038)	(1.995)	(2.001)	(2.073)	(2.031)
Distributions from Realized Capital Gains	(.019)	(.037)	(.036)	(.078)	(.221)	(.198)
Total Distributions	(.905)	(2.075)	(2.031)	(2.079)	(2.294)	(2.229)
Net Asset Value, End of Period	\$79.17	\$81.46	\$80.64	\$80.58	\$82.33	\$79.91
Total Return	-1.70%	3.62%	2.57%	0.39%	5.96%	-2.14%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$36,618	\$37,247	\$31,445	\$27,279	\$26,041	\$17,637
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.06%	0.07%	0.08%
Ratio of Net Investment Income to Average Net Assets	2.70%	2.52%	2.40%	2.44%	2.57%	2.49%
Portfolio Turnover Rate ^{2,3}	60%	55%	61%	84%	72%	73%

The expense ratio, net investment income ratio, and turnover rate 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 17%, 15%, 23%, 45%, 38%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30,	Year Ended December 31,				
	2018	2017	2016	2015	2014	2013
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56	\$11.09
Investment Operations						
Net Investment Income	.141 ¹	.271 ¹	.265	.263	.278	.269
Net Realized and Unrealized Gain (Loss) on Investments	(.317)	.105	.015	(.219)	.339	(.504)
Total from Investment Operations	(.176)	.376	.280	.044	.617	(.235)
Distributions						
Dividends from Net Investment Income	(.141)	(.271)	(.265)	(.264)	(.278)	(.269)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)	(.010)	(.029)	(.026)
Total Distributions	(.144)	(.276)	(.270)	(.274)	(.307)	(.295)
Net Asset Value, End of Period	\$10.43	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56
Total Return²	-1.64%	3.56%	2.60%	0.40%	5.89%	-2.15%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$83,958	\$82,839	\$72,592	\$60,783	\$54,198	\$33,450
Ratio of Total Expenses to Average Net Assets	0.05%	0.05%	0.05%	0.06%	0.07%	0.08%
Ratio of Net Investment Income to Average Net Assets	2.70%	2.52%	2.40%	2.44%	2.57%	2.49%
Portfolio Turnover Rate ^{3,4}	60%	55%	61%	84%	72%	73%

The expense ratio, net investment income ratio, and turnover rate 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 17%, 15%, 23%, 45%, 38%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

For a Share Outstanding Throughout Each Period	Six Months Ended June 30, 2018	Year Ended December 31,				
		2017	2016	2015	2014	2013
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56	\$11.09
Investment Operations						
Net Investment Income	.141 ¹	.272 ¹	.266	.265	.279	.270
Net Realized and Unrealized Gain (Loss) on Investments	(.317)	.105	.015	(.219)	.339	(.504)
Total from Investment Operations	(.176)	.377	.281	.046	.618	(.234)
Distributions						
Dividends from Net Investment Income	(.141)	(.272)	(.266)	(.266)	(.279)	(.270)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)	(.010)	(.029)	(.026)
Total Distributions	(.144)	(.277)	(.271)	(.276)	(.308)	(.296)
Net Asset Value, End of Period	\$10.43	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56
Total Return	-1.64%	3.57%	2.61%	0.41%	5.91%	-2.14%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$39,557	\$39,101	\$34,167	\$29,095	\$27,103	\$20,206
Ratio of Total Expenses to Average Net Assets	0.04%	0.04%	0.04%	0.05%	0.06%	0.07%
Ratio of Net Investment Income to Average Net Assets	2.71%	2.53%	2.41%	2.45%	2.58%	2.50%
Portfolio Turnover Rate ^{2,3}	60%	55%	61%	84%	72%	73%

The expense ratio, net investment income ratio, and turnover rate 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 17%, 15%, 23%, 45%, 38%, 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, 2018	Year Ended December 31,				
		2017	2016	2015	2014	2013
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56	\$11.09
Investment Operations						
Net Investment Income	.142 ¹	.273 ¹	.267	.266	.280	.272
Net Realized and Unrealized Gain (Loss) on Investments	(.317)	.105	.015	(.219)	.339	(.504)
Total from Investment Operations	(.175)	.378	.282	.047	.619	(.232)
Distributions						
Dividends from Net Investment Income	(.142)	(.273)	(.267)	(.267)	(.280)	(.272)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)	(.010)	(.029)	(.026)
Total Distributions	(.145)	(.278)	(.272)	(.277)	(.309)	(.298)
Net Asset Value, End of Period	\$10.43	\$10.75	\$10.65	\$10.64	\$10.87	\$10.56
Total Return	-1.63%	3.58%	2.62%	0.42%	5.92%	-2.12%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$19,674	\$19,488	\$22,203	\$24,287	\$22,254	\$18,607
Ratio of Total Expenses to Average Net Assets	0.03%	0.03%	0.03%	0.04%	0.05%	0.05%
Ratio of Net Investment Income to Average Net Assets	2.72%	2.54%	2.42%	2.46%	2.59%	2.52%
Portfolio Turnover Rate ^{2,3}	60%	55%	61%	84%	72%	73%

The expense ratio, net investment income ratio, and turnover rate 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 17%, 15%, 23%, 45%, 38%, 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, 2018	Year Ended Dec. 31, 2017	June 24, 2016 ¹ to Dec. 31, 2016
Net Asset Value, Beginning of Period	\$10.75	\$10.65	\$11.03
Investment Operations			
Net Investment Income	.143 ²	.275 ²	.135
Net Realized and Unrealized Gain (Loss) on Investments	(.317)	.105	(.375)
Total from Investment Operations	(.174)	.380	(.240)
Distributions			
Dividends from Net Investment Income	(.143)	(.275)	(.135)
Distributions from Realized Capital Gains	(.003)	(.005)	(.005)
Total Distributions	(.146)	(.280)	(.140)
Net Asset Value, End of Period	\$10.43	\$10.75	\$10.65
Total Return	-1.62%	3.60%	-2.20%

Ratios/Supplemental Data

Net Assets, End of Period (Millions)	\$13,568	\$12,031	\$5,438
Ratio of Total Expenses to Average Net Assets	0.01%	0.01%	0.01% ³
Ratio of Net Investment Income to Average Net Assets	2.74%	2.56%	2.41% ³
Portfolio Turnover Rate ^{4,5}	60%	55%	61% ⁶

The expense ratio, net investment income ratio, and turnover rate 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 17%, 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. 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. The fund offers six classes of shares: Investor Shares, ETF Shares, Admiral Shares, Institutional Shares, Institutional Plus Shares, and Institutional Select Shares. Investor Shares are available to any investor who meets the fund's minimum purchase requirements. ETF Shares are listed for trading on NYSE Arca; they can be purchased and sold through a broker. Admiral Shares, Institutional Shares, Institutional Plus Shares, and Institutional Select Shares are designed for investors who meet certain administrative, service, and account-size criteria.

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, 2018, counterparties had deposited in segregated accounts securities with a value of \$2,577,000 and cash with a value of \$3,251,000 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 has also entered into mortgage-dollar-roll transactions in which the fund buys mortgage-backed securities from a dealer pursuant to a TBA transaction and simultaneously agrees to sell similar securities in the future at a predetermined price. The securities bought in mortgage-dollar-roll transactions are used to cover an open TBA sell position. The fund continues to earn interest on mortgage-backed security pools already held and receives a lower price on the securities to be sold in the future. 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 Net Assets.

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, 2014–2017), and for the period ended June 30, 2018, 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.

6. **Credit Facility:** The fund and certain other funds managed by The Vanguard Group ("Vanguard") participate in a \$3.1 billion committed credit facility provided by a syndicate of lenders pursuant to a credit agreement that may be renewed annually; each fund is individually liable for its borrowings, if any, under the credit facility. Borrowings may be utilized for temporary and emergency purposes, and are subject to the fund's regulatory and contractual borrowing restrictions. The participating funds are charged administrative fees and an annual commitment fee of 0.10% of the undrawn 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 this facility bear interest at a rate based upon the higher of the one-month London Interbank Offered Rate, federal funds effective rate, or overnight bank funding rate plus an agreed-upon spread.

The fund had no borrowings outstanding at June 30, 2018, or at any time during the period then ended.

7. **Other:** Interest income includes income distributions received from Vanguard Market Liquidity Fund and is accrued daily. Premiums and discounts on debt securities purchased are amortized and accreted, respectively, to interest income over the lives of the respective securities. 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), shareholder reporting, and the proxy. 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. Vanguard does not require reimbursement in the current period for certain costs of operations (such as deferred compensation/benefits and risk/insurance costs); the fund's liability for these costs of operations is included in Payables to Vanguard on the Statement of Net Assets. All other costs of operations payable to Vanguard 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, 2018, the fund had contributed to Vanguard capital in the amount of \$10,552,000, representing 0.01% of the fund's net assets and 4.22% of Vanguard's capitalization. The fund's trustees and officers are also directors and employees, respectively, of Vanguard.

C. 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 Statement of Net Assets.

The following table summarizes the market value of the fund's investments as of June 30, 2018, based on the inputs used to value them:

Investments	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)
U.S. Government and Agency Obligations	—	127,330,846	—
Asset-Backed/Commercial Mortgage-Backed Securities	—	5,326,711	40,555
Corporate Bonds	—	53,564,227	—
Sovereign Bonds	—	9,247,365	—
Taxable Municipal Bonds	—	1,425,233	—
Temporary Cash Investments	3,641,292	—	—
Total	3,641,292	196,894,382	40,555

D. Capital gain distributions are determined on a tax basis and may differ from realized capital gains for financial reporting purposes. Differences may be permanent or temporary. Permanent differences are reclassified among capital accounts in the financial statements to reflect their tax character. Temporary differences arise when gains or losses are recognized in different periods for financial statement and tax purposes. These differences will reverse at some time in the future. The fund's tax-basis capital gains and losses are determined only at the end of each fiscal year.

During the six months ended June 30, 2018, the fund realized \$12,062,000 of net capital gains resulting from in-kind redemptions—in which shareholders exchanged fund shares for securities held by the fund rather than for cash. Because such gains are not taxable to the fund, and are not distributed to shareholders, they have been reclassified from accumulated net realized gains to paid-in capital.

At June 30, 2018, the cost of investment securities for tax purposes was \$204,313,871,000. Net unrealized depreciation of investment securities for tax purposes was \$3,737,642,000, consisting of unrealized gains of \$1,253,613,000 on securities that had risen in value since their purchase and \$4,991,255,000 in unrealized losses on securities that had fallen in value since their purchase.

E. During the six months ended June 30, 2018, the fund purchased \$10,503,599,000 of investment securities and sold \$7,569,770,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$57,808,590,000 and \$52,328,382,000, respectively. Total purchases and sales include \$1,611,139,000 and \$1,245,069,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

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

	Six Months Ended June 30, 2018		Year Ended December 31, 2017	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Investor Shares				
Issued	601,898	57,234	1,416,068	131,820
Issued in Lieu of Cash Distributions	61,383	5,855	132,420	12,317
Redeemed	(1,004,454)	(95,629)	(2,410,988)	(224,416)
Net Increase (Decrease)—Investor Shares	(341,173)	(32,540)	(862,500)	(80,279)
ETF Shares				
Issued	2,020,576	25,400	5,866,141	72,000
Issued in Lieu of Cash Distributions	—	—	—	—
Redeemed	(1,597,693)	(20,100)	(384,159)	(4,700)
Net Increase (Decrease)—ETF Shares	422,883	5,300	5,481,982	67,300
Admiral Shares				
Issued	11,390,743	1,083,357	21,837,383	2,032,213
Issued in Lieu of Cash Distributions	1,011,966	96,537	1,779,934	165,536
Redeemed	(8,726,327)	(831,242)	(14,092,701)	(1,312,382)
Net Increase (Decrease)—Admiral Shares	3,676,382	348,652	9,524,616	885,367

Total Bond Market Index Fund

	Six Months Ended June 30, 2018		Year Ended December 31, 2017	
	Amount (\$000)	Shares (000)	Amount (\$000)	Shares (000)
Institutional Shares				
Issued	6,460,683	614,246	11,449,532	1,065,994
Issued in Lieu of Cash Distributions	502,788	47,964	890,402	82,807
Redeemed	(5,299,373)	(504,548)	(7,751,708)	(721,747)
Net Increase (Decrease)—Institutional Shares	1,664,098	157,662	4,588,226	427,054
Institutional Plus Shares				
Issued	4,599,202	437,715	9,000,288	837,304
Issued in Lieu of Cash Distributions	253,525	24,187	516,207	48,017
Redeemed	(4,060,829)	(387,287)	(12,452,278)	(1,158,423)
Net Increase (Decrease)—Institutional Plus Shares	791,898	74,615	(2,935,783)	(273,102)
Institutional Select Shares				
Issued	2,170,290	206,878	6,666,118	619,959
Issued in Lieu of Cash Distributions	175,574	16,752	218,968	20,355
Redeemed	(432,913)	(41,198)	(346,299)	(32,270)
Net Increase (Decrease)—Institutional Select Shares	1,912,951	182,432	6,538,787	608,044

G. Management has determined that no events or transactions occurred subsequent to June 30, 2018, that would require recognition or disclosure in these financial statements.

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, 2018

Total Bond Market Index Fund	Beginning Account Value 12/31/2017	Ending Account Value 6/30/2018	Expenses Paid During Period
Based on Actual Fund Return			
Investor Shares	\$1,000.00	\$983.07	\$0.74
ETF Shares	1,000.00	983.01	0.25
Admiral Shares	1,000.00	983.57	0.25
Institutional Shares	1,000.00	983.61	0.20
Institutional Plus Shares	1,000.00	983.66	0.15
Institutional Select Shares	1,000.00	983.75	0.05
Based on Hypothetical 5% Yearly Return			
Investor Shares	\$1,000.00	\$1,024.05	\$0.75
ETF Shares	1,000.00	1,024.55	0.25
Admiral Shares	1,000.00	1,024.55	0.25
Institutional Shares	1,000.00	1,024.60	0.20
Institutional Plus Shares	1,000.00	1,024.65	0.15
Institutional Select Shares	1,000.00	1,024.74	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, 0.05% for ETF Shares, 0.05% for Admiral Shares, 0.04% 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 (181/365).

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. Information about the fund's most recent performance can be found in the Performance Summary section of this report.

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. Information about the fund's expenses appears in the About Your Fund's Expenses section of this report as well as in the Financial Statements section.

The board does not conduct a profitability analysis of Vanguard because of Vanguard's unique "at-cost" structure. Unlike most other mutual fund management companies, Vanguard is owned by the funds it oversees and produces "profits" only in the form of reduced expenses for fund shareholders.

The benefit of economies of scale

The board concluded that the fund's at-cost 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.

Glossary

30-Day SEC Yield. A fund's 30-day SEC yield is derived using a formula specified by the U.S. Securities and Exchange Commission. Under the formula, data related to the fund's security holdings in the previous 30 days are used to calculate the fund's hypothetical net income for that period, which is then annualized and divided by the fund's estimated average net assets over the calculation period. For the purposes of this calculation, a security's income is based on its current market yield to maturity (for bonds), its actual income (for asset-backed securities), or its projected dividend yield (for stocks). Because the SEC yield represents hypothetical annualized income, it will differ—at times significantly—from the fund's actual experience. As a result, the fund's income distributions may be higher or lower than implied by the SEC yield.

Average Coupon. The average interest rate paid on the fixed income securities held by a fund. It is expressed as a percentage of face value.

Average Duration. An estimate of how much the value of the bonds held by a fund will fluctuate in response to a change in interest rates. To see how the value could change, multiply the average duration by the change in rates. If interest rates rise by 1 percentage point, the value of the bonds in a fund with an average duration of five years would decline by about 5%. If rates decrease by a percentage point, the value would rise by 5%.

Average Effective Maturity. The average length of time until fixed income securities held by a fund reach maturity and are repaid, taking into consideration the possibility that the issuer may call the bond before its maturity date. The figure reflects the proportion of fund assets represented by each security; it also reflects any futures contracts held. In general, the longer the average effective maturity, the more a fund's share price will fluctuate in response to changes in market interest rates.

Beta. A measure of the magnitude of a fund's past share-price fluctuations in relation to the ups and downs of a given market index. The index is assigned a beta of 1.00. Compared with a given index, a fund with a beta of 1.20 typically would have seen its share price rise or fall by 12% when the index rose or fell by 10%. For this report, beta is based on returns over the past 36 months for both the fund and the index. Note that a fund's beta should be reviewed in conjunction with its R-squared (see definition). The lower the R-squared, the less correlation there is between the fund and the index, and the less reliable beta is as an indicator of volatility.

Credit Quality. Credit-quality ratings are measured on a scale that generally ranges from AAA (highest) to D (lowest). U.S. Treasury, U.S. Agency, and U.S. Agency mortgage-backed securities appear under "U.S. Government." Credit-quality ratings are obtained from Barclays and are from Moody's, Fitch, and S&P. When ratings from all three agencies are used, the median rating is shown. When ratings from two of the agencies are used, the lower rating for each issue is shown. "Not Rated" is used to classify securities for which a rating is not available.

Expense Ratio. A fund's total annual operating expenses expressed as a percentage of the fund's average net assets. The expense ratio includes management and administrative expenses, but does not include the transaction costs of buying and selling portfolio securities.

Inception Date. The date on which the assets of a fund (or one of its share classes) are first invested in accordance with the fund's investment objective. For funds with a subscription period, the inception date is the day after that period ends. Investment performance is measured from the inception date.

R-Squared. A measure of how much of a fund's past returns can be explained by the returns from the market in general, as measured by a given index. If a fund's total returns were precisely synchronized with an index's returns, its R-squared would be 1.00. If the fund's returns bore no relationship to the index's returns, its R-squared would be 0. For this report, R-squared is based on returns over the past 36 months for both the fund and the index.

Short-Term Reserves. The percentage of a fund invested in highly liquid, short-term securities that can be readily converted to cash.

Yield to Maturity. The rate of return an investor would receive if the fixed income securities held by a fund were held to their maturity dates.

Benchmark Information

Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index: Bloomberg Barclays U.S. Aggregate Bond Index through December 31, 2009; Bloomberg Barclays U.S. Aggregate Float Adjusted Index thereafter.

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The People Who Govern Your Fund

The trustees of your mutual fund are there to see that the fund is operated and managed in your best interests since, as a shareholder, you are a part owner of the fund. Your fund's trustees also serve on the board of directors of The Vanguard Group, Inc., which is owned by the Vanguard funds and provides services to them on an at-cost basis.

A majority of Vanguard's board members are independent, meaning that they have no affiliation with Vanguard or the funds they oversee, apart from the sizable personal investments they have made as private individuals. The independent board members have distinguished backgrounds in business, academia, and public service. Each of the trustees and executive officers oversees 208 Vanguard funds.

Information for each trustee and executive officer of the fund appears below. The mailing address of the trustees and officers is P.O. Box 876, Valley Forge, PA 19482. More information about the trustees is in the *Statement of Additional Information*, which can be obtained, without charge, by contacting Vanguard at 800-662-7447, or online at vanguard.com.

Interested Trustees¹

F. William McNabb III

Born in 1957. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: chairman of the board (January 2010–present) of Vanguard and of each of the investment companies served by Vanguard, trustee (2009–present) of each of the investment companies served by Vanguard, and director (2008–present) of Vanguard. Chief executive officer and president (2008–2017) of Vanguard and each of the investment companies served by Vanguard, managing director (1995–2008) of Vanguard, and director (1997–2018) of Vanguard Marketing Corporation. Director (2018–present) of UnitedHealth Group.

Mortimer J. Buckley

Born in 1969. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: chief executive officer (January 2018–present) of Vanguard; chief executive officer, president, and trustee (January 2018–present) of each of the investment companies served by Vanguard; president and director (2017–present) of Vanguard; and president (February 2018–present) of Vanguard Marketing Corporation. Chief investment officer (2013–2017), managing director (2002–2017), head of the Retail Investor Group (2006–2012), and chief information officer (2001–2006) of Vanguard. Chairman of the board (2011–2017) of the Children's Hospital of Philadelphia.

Independent Trustees

Emerson U. Fullwood

Born in 1948. Trustee since January 2008. Principal occupation(s) during the past five years and other experience: executive chief staff and marketing officer for North America and corporate vice president (retired 2008) of Xerox Corporation (document management products and services). Former president of the Worldwide Channels Group, Latin America, and Worldwide Customer Service and executive chief staff officer of Developing Markets of Xerox. Executive in residence and 2009–2010 Distinguished Minnett Professor at the Rochester Institute of Technology. Lead director of SPX FLOW, Inc. (multi-industry manufacturing). Director of the University of Rochester Medical Center, the Monroe Community College Foundation, the United Way of Rochester, North Carolina A&T University, and Roberts Wesleyan College. Trustee of the University of Rochester.

Amy Gutmann

Born in 1949. Trustee since June 2006. Principal occupation(s) during the past five years and other experience: president (2004–present) of the University of Pennsylvania. Christopher H. Browne Distinguished Professor of Political Science, School of Arts and Sciences, and professor of communication, Annenberg School for Communication, with secondary faculty appointments in the Department of Philosophy, School of Arts and Sciences, and at the Graduate School of Education, University of Pennsylvania. Trustee of the National Constitution Center.

¹ Mr. McNabb and Mr. Buckley are considered "interested persons," as defined in the Investment Company Act of 1940, because they are officers of the Vanguard funds.

JoAnn Heffernan Heisen

Born in 1950. Trustee since July 1998. Principal occupation(s) during the past five years and other experience: corporate vice president of Johnson & Johnson (pharmaceuticals/medical devices/consumer products) and member of its executive committee (1997–2008). Chief global diversity officer (retired 2008), vice president and chief information officer (1997–2006), controller (1995–1997), treasurer (1991–1995), and assistant treasurer (1989–1991) of Johnson & Johnson. Director of Skytop Lodge Corporation (hotels) and the Robert Wood Johnson Foundation. Member of the advisory board of the Institute for Women’s Leadership at Rutgers University.

F. Joseph Loughrey

Born in 1949. Trustee since October 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2009) and vice chairman of the board (2008–2009) of Cummins Inc. (industrial machinery). Chairman of the board of Hillenbrand, Inc. (specialized consumer services), Oxfam America, and the Lumina Foundation for Education. Director of the V Foundation for Cancer Research. Member of the advisory council for the College of Arts and Letters and chair of the advisory board to the Kellogg Institute for International Studies, both at the University of Notre Dame.

Mark Loughridge

Born in 1953. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: senior vice president and chief financial officer (retired 2013) of IBM (information technology services). Fiduciary member of IBM’s Retirement Plan Committee (2004–2013), senior vice president and general manager (2002–2004) of IBM Global Financing, vice president and controller (1998–2002) of IBM, and a variety of other prior management roles at IBM. Member of the Council on Chicago Booth.

Scott C. Malpass

Born in 1962. Trustee since March 2012. Principal occupation(s) during the past five years and other experience: chief investment officer (1989–present) and vice president (1996–present) of the University of Notre Dame. Assistant professor of finance at the Mendoza College of Business, University of Notre Dame, and member of the Notre Dame 403(b) Investment Committee. Chairman of the board of TIFF Advisory Services, Inc. Member of the board of Catholic Investment Services, Inc. (investment advisors), the board of advisors for Spruceview Capital Partners, and the board of superintendence of the Institute for the Works of Religion.

Deanna Mulligan

Born in 1963. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: president (2010–present) and chief executive officer (2011–present) of The Guardian Life Insurance Company of America. Chief operating officer (2010–2011) and executive vice president (2008–2010) of Individual Life and Disability of The Guardian Life Insurance Company of America. Member of the board of The Guardian Life Insurance Company of America, the American Council of Life Insurers, the Partnership for New York City (business leadership), and the Committee Encouraging Corporate Philanthropy. Trustee of the Economic Club of New York and the Bruce Museum (arts and science). Member of the Advisory Council for the Stanford Graduate School of Business.

André F. Perold

Born in 1952. Trustee since December 2004. Principal occupation(s) during the past five years and other experience: George Gund Professor of Finance and Banking, Emeritus at the Harvard Business School (retired 2011). Chief investment officer and co-managing partner of HighVista Strategies LLC (private investment firm). Overseer of the Museum of Fine Arts Boston.

Sarah Bloom Raskin

Born in 1961. Trustee since January 2018. Principal occupation(s) during the past five years and other experience: deputy secretary (2014–2017) of the United States Department of the Treasury. Governor (2010–2014) of the Federal Reserve Board. Commissioner (2007–2010) of financial regulation for the State of Maryland. Member of the board of directors (2012–2014) of Neighborhood Reinvestment Corporation. Director of i(x) Investments, LLC.

Peter F. Volanakis

Born in 1955. Trustee since July 2009. Principal occupation(s) during the past five years and other experience: president and chief operating officer (retired 2010) of Corning Incorporated (communications equipment) and director of Corning Incorporated (2000–2010) and Dow Corning (2001–2010). Director (2012) of SPX Corporation (multi-industry manufacturing). Overseer of the Amos Tuck School of Business Administration, Dartmouth College (2001–2013). Chairman of the board of trustees of Colby-Sawyer College. Member of the Board of Hypertherm Inc. (industrial cutting systems, software, and consumables).

Executive Officers

Glenn Booraem

Born in 1967. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Investment stewardship officer (2017–present), treasurer (2015–2017), controller (2010–2015), and assistant controller (2001–2010) of each of the investment companies served by Vanguard.

Christine M. Buchanan

Born in 1970. Principal occupation(s) during the past five years and other experience: principal of Vanguard and global head of Fund Administration at Vanguard. Treasurer (2017–present) of each of the investment companies served by Vanguard. Partner (2005–2017) at KPMG LLP (audit, tax, and advisory services).

Brian Dvorak

Born in 1973. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief compliance officer (2017–present) of Vanguard and each of the investment companies served by Vanguard. Assistant vice president (2017–present) of Vanguard Marketing Corporation. Vice president and director of Enterprise Risk Management (2011–2013) at Oppenheimer Funds, Inc.

Thomas J. Higgins

Born in 1957. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Chief financial officer (2008–present) and treasurer (1998–2008) of each of the investment companies served by Vanguard.

Peter Mahoney

Born in 1974. Principal occupation(s) during the past five years and other experience: principal of Vanguard. Controller (2015–present) of each of the investment companies served by Vanguard. Head of International Fund Services (2008–2014) at Vanguard.

Anne E. Robinson

Born in 1970. Principal occupation(s) during the past five years and other experience: general counsel (2016–present) of Vanguard. Secretary (2016–present) of Vanguard and of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Director and senior vice president (2016–2018) of Vanguard Marketing Corporation. Managing director and general counsel of Global Cards and Consumer Services (2014–2016) at Citigroup. Counsel (2003–2014) at American Express.

Michael Rollings

Born in 1963. Principal occupation(s) during the past five years and other experience: finance director (2017–present) and treasurer (2017) of each of the investment companies served by Vanguard. Managing director (2016–present) of Vanguard. Chief financial officer (2016–present) of Vanguard. Director (2016–present) of Vanguard Marketing Corporation. Executive vice president and chief financial officer (2006–2016) of MassMutual Financial Group.

Vanguard Senior Management Team

Mortimer J. Buckley	James M. Norris
Gregory Davis	Thomas M. Rampulla
John James	Karin A. Risi
Martha G. King	Anne E. Robinson
John T. Marcante	Michael Rollings
Chris D. McIsaac	

Chairman Emeritus and Senior Advisor

John J. Brennan

Chairman, 1996–2009
Chief Executive Officer and President, 1996–2008

Founder

John C. Bogle

Chairman and Chief Executive Officer, 1974–1996



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All comparative mutual fund data are from Lipper, a Thomson Reuters Company, or Morningstar, Inc., unless otherwise noted.

You can obtain a free copy of Vanguard's proxy voting guidelines by visiting vanguard.com/proxyreporting or by calling Vanguard at 800-662-2739. The guidelines are also available from the SEC's website, sec.gov. In addition, you may obtain a free report on how your fund voted the proxies for securities it owned during the 12 months ended June 30. To get the report, visit either vanguard.com/proxyreporting or sec.gov.

You can review and copy information about your fund at the SEC's Public Reference Room in Washington, D.C. To find out more about this public service, call the SEC at 202-551-8090. Information about your fund is also available on the SEC's website, and you can receive copies of this information, for a fee, by sending a request in either of two ways: via email addressed to publicinfo@sec.gov or via regular mail addressed to the Public Reference Section, Securities and Exchange Commission, Washington, DC 20549-1520.

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Q842 082018

Vanguard® Total Bond Market Index Fund
 Schedule of Investments
 June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
U.S. Government and Agency Obligations (64.3%)				
U.S. Government Securities (40.7%)				
United States Treasury Note/Bond	0.750%	7/15/19	101,795	100,109
United States Treasury Note/Bond	0.875%	7/31/19	128,706	126,635
United States Treasury Note/Bond	1.375%	7/31/19	173,140	171,246
United States Treasury Note/Bond	1.625%	7/31/19	275,496	273,259
United States Treasury Note/Bond	0.750%	8/15/19	249,493	244,972
United States Treasury Note/Bond	3.625%	8/15/19	766,942	777,127
United States Treasury Note/Bond	8.125%	8/15/19	6,636	7,050
United States Treasury Note/Bond	1.250%	8/31/19	76,119	75,108
United States Treasury Note/Bond	1.625%	8/31/19	364,194	360,894
United States Treasury Note/Bond	0.875%	9/15/19	472,565	463,927
United States Treasury Note/Bond	1.000%	9/30/19	58,600	57,575
United States Treasury Note/Bond	1.375%	9/30/19	216,875	214,062
United States Treasury Note/Bond	1.750%	9/30/19	404,421	401,008
United States Treasury Note/Bond	1.000%	10/15/19	438,140	430,131
United States Treasury Note/Bond	1.250%	10/31/19	40,600	39,966
United States Treasury Note/Bond	1.500%	10/31/19	741,575	732,424
United States Treasury Note/Bond	1.000%	11/15/19	536,465	525,988
United States Treasury Note/Bond	3.375%	11/15/19	569,133	575,980
United States Treasury Note/Bond	1.000%	11/30/19	147,175	144,186
United States Treasury Note/Bond	1.500%	11/30/19	503,150	496,388
United States Treasury Note/Bond	1.750%	11/30/19	318,945	315,756
United States Treasury Note/Bond	1.375%	12/15/19	292,585	288,015
United States Treasury Note/Bond	1.125%	12/31/19	95,000	93,115
United States Treasury Note/Bond	1.625%	12/31/19	39,053	38,564
United States Treasury Note/Bond	1.875%	12/31/19	455,622	451,562
United States Treasury Note/Bond	1.375%	1/15/20	112,100	110,226
United States Treasury Note/Bond	1.250%	1/31/20	553,500	542,862
United States Treasury Note/Bond	1.375%	1/31/20	145,023	142,530
United States Treasury Note/Bond	2.000%	1/31/20	88,320	87,658
United States Treasury Note/Bond	1.375%	2/15/20	858,024	842,742
United States Treasury Note/Bond	3.625%	2/15/20	477,635	485,994
United States Treasury Note/Bond	8.500%	2/15/20	15,275	16,724
United States Treasury Note/Bond	1.250%	2/29/20	77,506	75,919
United States Treasury Note/Bond	1.375%	2/29/20	196,685	193,058
United States Treasury Note/Bond	2.250%	2/29/20	209,139	208,256
United States Treasury Note/Bond	1.625%	3/15/20	796,130	784,315
United States Treasury Note/Bond	1.125%	3/31/20	20,300	19,818
United States Treasury Note/Bond	1.375%	3/31/20	275,643	270,301
United States Treasury Note/Bond	2.250%	3/31/20	158,381	157,664
United States Treasury Note/Bond	1.500%	4/15/20	393,640	386,629
United States Treasury Note/Bond	1.125%	4/30/20	88,993	86,782
United States Treasury Note/Bond	1.375%	4/30/20	249,230	244,128
United States Treasury Note/Bond	2.375%	4/30/20	260,331	259,639
United States Treasury Note/Bond	1.500%	5/15/20	468,788	460,073
United States Treasury Note/Bond	3.500%	5/15/20	501,005	509,692
United States Treasury Note/Bond	8.750%	5/15/20	70	78
United States Treasury Note/Bond	1.375%	5/31/20	312,855	306,060
United States Treasury Note/Bond	1.500%	5/31/20	138,577	135,891
United States Treasury Note/Bond	2.500%	5/31/20	386,728	386,488
United States Treasury Note/Bond	1.500%	6/15/20	382,922	375,382
United States Treasury Note/Bond	1.625%	6/30/20	88,735	87,168
United States Treasury Note/Bond	1.875%	6/30/20	320,460	316,304
United States Treasury Note/Bond	2.500%	6/30/20	259,053	258,931
United States Treasury Note/Bond	1.500%	7/15/20	377,857	370,066
United States Treasury Note/Bond	1.625%	7/31/20	330,340	324,146
United States Treasury Note/Bond	2.000%	7/31/20	105,803	104,613
United States Treasury Note/Bond	1.500%	8/15/20	614,284	600,942
United States Treasury Note/Bond	2.625%	8/15/20	282,500	282,853
United States Treasury Note/Bond	8.750%	8/15/20	192,190	216,514
United States Treasury Note/Bond	1.375%	8/31/20	357,825	348,937
United States Treasury Note/Bond	2.125%	8/31/20	175,666	174,074

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	1.375%	9/30/20	222,650	216,874
United States Treasury Note/Bond	2.000%	9/30/20	50,741	50,107
United States Treasury Note/Bond	1.625%	10/15/20	400,557	392,109
United States Treasury Note/Bond	1.375%	10/31/20	207,217	201,583
United States Treasury Note/Bond	1.750%	10/31/20	235,567	231,150
United States Treasury Note/Bond	1.750%	11/15/20	720,670	706,934
United States Treasury Note/Bond	2.625%	11/15/20	853,684	854,350
United States Treasury Note/Bond	1.625%	11/30/20	404,003	394,913
United States Treasury Note/Bond	2.000%	11/30/20	336,980	332,347
United States Treasury Note/Bond	1.875%	12/15/20	97,985	96,331
United States Treasury Note/Bond	1.750%	12/31/20	196,004	192,023
United States Treasury Note/Bond	2.375%	12/31/20	302,770	301,208
United States Treasury Note/Bond	2.000%	1/15/21	641,473	632,050
United States Treasury Note/Bond	1.375%	1/31/21	431,527	418,314
United States Treasury Note/Bond	2.125%	1/31/21	114,586	113,208
United States Treasury Note/Bond	2.250%	2/15/21	482,194	477,898
United States Treasury Note/Bond	3.625%	2/15/21	336,211	344,721
United States Treasury Note/Bond	7.875%	2/15/21	209,734	237,524
United States Treasury Note/Bond	1.125%	2/28/21	148,979	143,322
United States Treasury Note/Bond	2.000%	2/28/21	420,083	413,521
United States Treasury Note/Bond	2.375%	3/15/21	503,983	500,914
United States Treasury Note/Bond	1.250%	3/31/21	709,298	683,806
United States Treasury Note/Bond	2.250%	3/31/21	355,755	352,308
United States Treasury Note/Bond	2.375%	4/15/21	337,236	335,074
United States Treasury Note/Bond	1.375%	4/30/21	117,710	113,756
United States Treasury Note/Bond	2.250%	4/30/21	369,725	366,028
United States Treasury Note/Bond	2.625%	5/15/21	408,340	408,340
United States Treasury Note/Bond	3.125%	5/15/21	371,010	376,111
United States Treasury Note/Bond	8.125%	5/15/21	110	127
United States Treasury Note/Bond	1.375%	5/31/21	432,225	417,097
United States Treasury Note/Bond	2.000%	5/31/21	265,320	260,677
United States Treasury Note/Bond	2.625%	6/15/21	343,711	343,711
United States Treasury Note/Bond	1.125%	6/30/21	477,116	456,466
United States Treasury Note/Bond	2.125%	6/30/21	344,450	339,390
United States Treasury Note/Bond	1.125%	7/31/21	371,910	355,349
United States Treasury Note/Bond	2.250%	7/31/21	249,925	247,073
United States Treasury Note/Bond	2.125%	8/15/21	113,948	112,168
United States Treasury Note/Bond	8.125%	8/15/21	35,690	41,523
United States Treasury Note/Bond	1.125%	8/31/21	215,566	205,662
United States Treasury Note/Bond	2.000%	8/31/21	359,915	352,828
United States Treasury Note/Bond	1.125%	9/30/21	564,411	537,776
United States Treasury Note/Bond	2.125%	9/30/21	365,066	359,075
United States Treasury Note/Bond	1.250%	10/31/21	514,864	491,855
United States Treasury Note/Bond	2.000%	10/31/21	278,940	273,099
United States Treasury Note/Bond	2.000%	11/15/21	335,482	328,353
United States Treasury Note/Bond	1.750%	11/30/21	132,807	128,864
United States Treasury Note/Bond	1.875%	11/30/21	238,710	232,594
United States Treasury Note/Bond	2.000%	12/31/21	12,380	12,103
United States Treasury Note/Bond	2.125%	12/31/21	253,010	248,425
United States Treasury Note/Bond	1.500%	1/31/22	228,760	219,573
United States Treasury Note/Bond	1.875%	1/31/22	391,022	380,331
United States Treasury Note/Bond	2.000%	2/15/22	43,916	42,887
United States Treasury Note/Bond	1.750%	2/28/22	781,447	756,050
United States Treasury Note/Bond	1.875%	2/28/22	531,386	516,444
United States Treasury Note/Bond	1.750%	3/31/22	215,000	207,879
United States Treasury Note/Bond	1.875%	3/31/22	495,100	480,787
United States Treasury Note/Bond	1.750%	4/30/22	240,880	232,599
United States Treasury Note/Bond	1.875%	4/30/22	350,499	340,093
United States Treasury Note/Bond	1.750%	5/31/22	450,110	434,284
United States Treasury Note/Bond	1.875%	5/31/22	229,640	222,680
United States Treasury Note/Bond	1.750%	6/30/22	343,114	330,782
United States Treasury Note/Bond	2.125%	6/30/22	227,735	222,789
United States Treasury Note/Bond	1.875%	7/31/22	530,907	513,902
United States Treasury Note/Bond	2.000%	7/31/22	227,600	221,412

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	1.625%	8/15/22	31,980	30,626
United States Treasury Note/Bond	7.250%	8/15/22	3,014	3,547
United States Treasury Note/Bond	1.625%	8/31/22	445,550	426,614
United States Treasury Note/Bond	1.875%	8/31/22	430,913	416,775
United States Treasury Note/Bond	1.750%	9/30/22	303,815	292,136
United States Treasury Note/Bond	1.875%	9/30/22	499,170	482,478
United States Treasury Note/Bond	1.875%	10/31/22	354,240	342,118
United States Treasury Note/Bond	2.000%	10/31/22	445,976	432,945
United States Treasury Note/Bond	1.625%	11/15/22	135,125	129,066
United States Treasury Note/Bond	2.000%	11/30/22	693,075	672,608
United States Treasury Note/Bond	2.125%	12/31/22	867,125	845,178
United States Treasury Note/Bond	1.750%	1/31/23	277,602	265,976
United States Treasury Note/Bond	2.375%	1/31/23	472,400	465,314
United States Treasury Note/Bond	2.000%	2/15/23	110,271	106,807
United States Treasury Note/Bond	7.125%	2/15/23	163,535	194,505
United States Treasury Note/Bond	1.500%	2/28/23	235,893	223,251
United States Treasury Note/Bond	2.625%	2/28/23	331,636	330,236
United States Treasury Note/Bond	1.500%	3/31/23	448,350	423,901
United States Treasury Note/Bond	2.500%	3/31/23	520,701	515,411
United States Treasury Note/Bond	1.625%	4/30/23	108,332	102,898
United States Treasury Note/Bond	2.750%	4/30/23	261,973	262,135
United States Treasury Note/Bond	1.750%	5/15/23	846,053	808,116
United States Treasury Note/Bond	1.625%	5/31/23	367,450	348,791
United States Treasury Note/Bond	2.750%	5/31/23	186,365	186,568
United States Treasury Note/Bond	1.375%	6/30/23	275,345	257,836
United States Treasury Note/Bond	2.625%	6/30/23	386,673	384,740
United States Treasury Note/Bond	1.250%	7/31/23	270,465	251,321
United States Treasury Note/Bond	2.500%	8/15/23	466,785	461,240
United States Treasury Note/Bond	6.250%	8/15/23	208,228	242,910
United States Treasury Note/Bond	1.375%	8/31/23	299,160	279,389
United States Treasury Note/Bond	1.375%	9/30/23	327,230	305,194
United States Treasury Note/Bond	1.625%	10/31/23	217,345	205,119
United States Treasury Note/Bond	2.750%	11/15/23	409,962	409,708
United States Treasury Note/Bond	2.125%	11/30/23	379,325	367,115
United States Treasury Note/Bond	2.250%	12/31/23	171,275	166,726
United States Treasury Note/Bond	2.250%	1/31/24	184,225	179,216
United States Treasury Note/Bond	2.750%	2/15/24	407,379	406,743
United States Treasury Note/Bond	2.125%	2/29/24	632,624	610,976
United States Treasury Note/Bond	2.125%	3/31/24	293,850	283,565
United States Treasury Note/Bond	2.000%	4/30/24	313,082	299,873
United States Treasury Note/Bond	2.500%	5/15/24	657,918	647,431
United States Treasury Note/Bond	2.000%	5/31/24	390,993	374,133
United States Treasury Note/Bond	2.000%	6/30/24	319,533	305,553
United States Treasury Note/Bond	2.125%	7/31/24	274,425	264,134
United States Treasury Note/Bond	2.375%	8/15/24	465,390	454,193
United States Treasury Note/Bond	1.875%	8/31/24	302,793	287,132
United States Treasury Note/Bond	2.125%	9/30/24	515,058	495,100
United States Treasury Note/Bond	2.250%	10/31/24	282,595	273,498
United States Treasury Note/Bond	2.250%	11/15/24	616,889	596,741
United States Treasury Note/Bond	7.500%	11/15/24	1,325	1,688
United States Treasury Note/Bond	2.125%	11/30/24	610,580	586,157
United States Treasury Note/Bond	2.250%	12/31/24	487,345	471,204
United States Treasury Note/Bond	2.500%	1/31/25	242,130	237,665
United States Treasury Note/Bond	2.000%	2/15/25	364,279	346,349
United States Treasury Note/Bond	7.625%	2/15/25	2,112	2,723
United States Treasury Note/Bond	2.750%	2/28/25	278,661	277,616
United States Treasury Note/Bond	2.625%	3/31/25	294,755	291,348
United States Treasury Note/Bond	2.875%	4/30/25	248,553	249,485
United States Treasury Note/Bond	2.125%	5/15/25	975,222	933,014
United States Treasury Note/Bond	2.875%	5/31/25	277,015	278,009
United States Treasury Note/Bond	2.750%	6/30/25	254,587	253,472
United States Treasury Note/Bond	2.000%	8/15/25	658,890	623,988
United States Treasury Note/Bond	6.875%	8/15/25	48,414	61,054
United States Treasury Note/Bond	2.250%	11/15/25	750,907	722,162

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
United States Treasury Note/Bond	1.625%	2/15/26	694,677	637,151
United States Treasury Note/Bond	1.625%	5/15/26	716,160	654,949
United States Treasury Note/Bond	1.500%	8/15/26	607,414	548,379
United States Treasury Note/Bond	6.750%	8/15/26	32,360	41,552
United States Treasury Note/Bond	2.000%	11/15/26	487,821	457,030
United States Treasury Note/Bond	6.500%	11/15/26	50,779	64,616
United States Treasury Note/Bond	2.250%	2/15/27	748,740	714,230
United States Treasury Note/Bond	2.375%	5/15/27	452,574	435,675
United States Treasury Note/Bond	2.250%	8/15/27	516,629	491,443
United States Treasury Note/Bond	6.375%	8/15/27	33,585	43,073
United States Treasury Note/Bond	2.250%	11/15/27	813,084	772,430
United States Treasury Note/Bond	2.750%	2/15/28	472,111	467,758
United States Treasury Note/Bond	2.875%	5/15/28	691,236	692,315
United States Treasury Note/Bond	5.500%	8/15/28	39,225	48,259
United States Treasury Note/Bond	5.250%	11/15/28	3,485	4,226
United States Treasury Note/Bond	5.250%	2/15/29	53,395	64,975
United States Treasury Note/Bond	6.125%	8/15/29	75,455	98,704
United States Treasury Note/Bond	6.250%	5/15/30	101,178	135,326
United States Treasury Note/Bond	5.375%	2/15/31	253,665	320,331
United States Treasury Note/Bond	4.500%	2/15/36	143,881	175,759
United States Treasury Note/Bond	4.750%	2/15/37	49,775	63,012
United States Treasury Note/Bond	5.000%	5/15/37	69,400	90,524
United States Treasury Note/Bond	4.375%	2/15/38	88,118	107,270
United States Treasury Note/Bond	4.500%	5/15/38	59,113	73,180
United States Treasury Note/Bond	3.500%	2/15/39	247,906	269,637
United States Treasury Note/Bond	4.250%	5/15/39	109,385	131,774
United States Treasury Note/Bond	4.500%	8/15/39	85,222	106,115
United States Treasury Note/Bond	4.375%	11/15/39	184,026	225,748
United States Treasury Note/Bond	4.625%	2/15/40	230,082	291,666
United States Treasury Note/Bond	4.375%	5/15/40	216,060	265,484
United States Treasury Note/Bond	3.875%	8/15/40	162,672	186,920
United States Treasury Note/Bond	4.250%	11/15/40	329,132	398,608
United States Treasury Note/Bond	4.750%	2/15/41	208,930	270,435
United States Treasury Note/Bond	4.375%	5/15/41	183,108	225,853
United States Treasury Note/Bond	3.750%	8/15/41	143,510	162,211
United States Treasury Note/Bond	3.125%	11/15/41	122,460	125,637
United States Treasury Note/Bond	3.125%	2/15/42	165,627	169,870
United States Treasury Note/Bond	3.000%	5/15/42	173,799	174,560
United States Treasury Note/Bond	2.750%	8/15/42	601,824	578,221
United States Treasury Note/Bond	2.750%	11/15/42	658,594	632,250
United States Treasury Note/Bond	3.125%	2/15/43	314,938	322,714
United States Treasury Note/Bond	2.875%	5/15/43	430,940	422,726
United States Treasury Note/Bond	3.625%	8/15/43	306,900	341,475
United States Treasury Note/Bond	3.750%	11/15/43	268,181	304,511
United States Treasury Note/Bond	3.625%	2/15/44	412,962	460,064
United States Treasury Note/Bond	3.375%	5/15/44	269,981	288,880
United States Treasury Note/Bond	3.125%	8/15/44	320,450	328,461
United States Treasury Note/Bond	3.000%	11/15/44	350,027	350,902
United States Treasury Note/Bond	2.500%	2/15/45	415,989	378,679
United States Treasury Note/Bond	3.000%	5/15/45	559,279	560,677
United States Treasury Note/Bond	2.875%	8/15/45	391,828	383,502
United States Treasury Note/Bond	3.000%	11/15/45	176,185	176,597
United States Treasury Note/Bond	2.500%	2/15/46	429,975	390,336
United States Treasury Note/Bond	2.500%	5/15/46	776,992	704,996
United States Treasury Note/Bond	2.250%	8/15/46	399,311	343,343
United States Treasury Note/Bond	2.875%	11/15/46	656,620	642,155
United States Treasury Note/Bond	3.000%	2/15/47	107,835	108,087
United States Treasury Note/Bond	3.000%	5/15/47	192,429	192,790
United States Treasury Note/Bond	2.750%	8/15/47	388,136	369,940
United States Treasury Note/Bond	2.750%	11/15/47	460,604	439,011
United States Treasury Note/Bond	3.000%	2/15/48	546,147	547,343
United States Treasury Note/Bond	3.125%	5/15/48	410,799	421,842
				80,681,742

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Agency Bonds and Notes (1.8%)				
¹ AID-Iraq	2.149%	1/18/22	10,900	10,654
¹ AID-Israel	5.500%	9/18/23	542	609
¹ AID-Israel	5.500%	12/4/23	4,768	5,382
¹ AID-Israel	5.500%	4/26/24	20,405	23,119
¹ AID-Jordan	2.503%	10/30/20	10,100	10,009
¹ AID-Jordan	2.578%	6/30/22	3,400	3,354
¹ AID-Jordan	3.000%	6/30/25	5,200	5,169
¹ AID-Tunisia	2.452%	7/24/21	3,275	3,239
¹ AID-Tunisia	1.416%	8/5/21	3,860	3,710
¹ AID-Ukraine	1.847%	5/29/20	11,500	11,284
¹ AID-Ukraine	1.471%	9/29/21	10,100	9,637
² Federal Farm Credit Banks	5.150%	11/15/19	15,675	16,232
² Federal Farm Credit Banks	2.375%	3/27/20	7,300	7,279
² Federal Farm Credit Banks	2.550%	5/15/20	10,000	9,995
² Federal Farm Credit Banks	1.680%	10/13/20	11,125	10,891
² Federal Farm Credit Banks	3.500%	12/20/23	5,000	5,158
² Federal Home Loan Banks	0.875%	8/5/19	53,850	52,957
² Federal Home Loan Banks	1.000%	9/26/19	61,000	59,914
² Federal Home Loan Banks	1.500%	10/21/19	85,880	84,791
² Federal Home Loan Banks	1.375%	11/15/19	47,300	46,591
² Federal Home Loan Banks	2.125%	2/11/20	56,525	56,162
² Federal Home Loan Banks	1.875%	3/13/20	795	786
² Federal Home Loan Banks	4.125%	3/13/20	8,100	8,311
² Federal Home Loan Banks	2.375%	3/30/20	47,650	47,512
² Federal Home Loan Banks	2.625%	5/28/20	72,000	72,066
² Federal Home Loan Banks	3.375%	6/12/20	25,725	26,108
² Federal Home Loan Banks	1.375%	9/28/20	26,600	25,882
² Federal Home Loan Banks	5.250%	12/11/20	6,850	7,264
² Federal Home Loan Banks	1.375%	2/18/21	24,475	23,673
² Federal Home Loan Banks	2.250%	6/11/21	30,374	30,374
² Federal Home Loan Banks	5.625%	6/11/21	19,450	21,057
² Federal Home Loan Banks	1.125%	7/14/21	57,020	54,430
² Federal Home Loan Banks	1.875%	11/29/21	73,000	71,017
² Federal Home Loan Banks	2.125%	3/10/23	26,920	26,112
² Federal Home Loan Banks	2.875%	6/14/24	40,400	40,280
² Federal Home Loan Banks	5.375%	8/15/24	24,600	27,918
² Federal Home Loan Banks	2.875%	9/13/24	14,985	14,914
² Federal Home Loan Banks	5.500%	7/15/36	19,780	25,887
³ Federal Home Loan Mortgage Corp.	0.875%	7/19/19	52,884	52,047
³ Federal Home Loan Mortgage Corp.	1.250%	8/1/19	21,826	21,554
³ Federal Home Loan Mortgage Corp.	1.375%	8/15/19	31,000	30,643
³ Federal Home Loan Mortgage Corp.	1.250%	10/2/19	103,270	101,697
³ Federal Home Loan Mortgage Corp.	0.000%	11/29/19	150	145
³ Federal Home Loan Mortgage Corp.	1.500%	1/17/20	91,400	90,006
³ Federal Home Loan Mortgage Corp.	1.375%	4/20/20	22,187	21,725
³ Federal Home Loan Mortgage Corp.	2.500%	4/23/20	66,454	66,378
³ Federal Home Loan Mortgage Corp.	1.375%	5/1/20	43,383	42,458
³ Federal Home Loan Mortgage Corp.	1.625%	9/29/20	14,000	13,697
³ Federal Home Loan Mortgage Corp.	1.875%	11/17/20	48,739	47,892
³ Federal Home Loan Mortgage Corp.	2.375%	2/16/21	62,000	61,531
³ Federal Home Loan Mortgage Corp.	1.125%	8/12/21	25,000	23,829
³ Federal Home Loan Mortgage Corp.	2.375%	1/13/22	200,784	198,300
³ Federal Home Loan Mortgage Corp.	2.750%	6/19/23	50,000	49,832
³ Federal Home Loan Mortgage Corp.	6.750%	9/15/29	3,606	4,812
³ Federal Home Loan Mortgage Corp.	6.750%	3/15/31	90,204	123,334
³ Federal Home Loan Mortgage Corp.	6.250%	7/15/32	8,604	11,533
³ Federal National Mortgage Assn.	0.875%	8/2/19	116,360	114,444
³ Federal National Mortgage Assn.	1.000%	8/28/19	95,000	93,467
³ Federal National Mortgage Assn.	1.750%	9/12/19	67,575	67,001
³ Federal National Mortgage Assn.	0.000%	10/9/19	35,640	34,497
³ Federal National Mortgage Assn.	1.000%	10/24/19	52,500	51,494
³ Federal National Mortgage Assn.	1.750%	11/26/19	61,950	61,319

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3	Federal National Mortgage Assn.	1.625%	1/21/20	30,800	30,385
3	Federal National Mortgage Assn.	1.500%	2/28/20	18,975	18,658
3	Federal National Mortgage Assn.	1.500%	6/22/20	52,600	51,510
3	Federal National Mortgage Assn.	1.500%	7/30/20	23,000	22,489
3	Federal National Mortgage Assn.	1.500%	11/30/20	28,711	27,955
3	Federal National Mortgage Assn.	1.875%	12/28/20	40,000	39,235
3	Federal National Mortgage Assn.	1.375%	2/26/21	32,145	31,083
3	Federal National Mortgage Assn.	2.500%	4/13/21	44,150	43,932
3	Federal National Mortgage Assn.	2.750%	6/22/21	29,388	29,442
3	Federal National Mortgage Assn.	1.250%	8/17/21	30,300	28,987
3	Federal National Mortgage Assn.	1.375%	10/7/21	60,000	57,505
3	Federal National Mortgage Assn.	2.000%	1/5/22	103,000	100,451
3	Federal National Mortgage Assn.	1.875%	4/5/22	22,275	21,587
3	Federal National Mortgage Assn.	2.000%	10/5/22	18,525	17,946
3	Federal National Mortgage Assn.	2.375%	1/19/23	33,510	32,916
3	Federal National Mortgage Assn.	2.625%	9/6/24	119,860	118,009
3	Federal National Mortgage Assn.	2.125%	4/24/26	34,025	31,837
3	Federal National Mortgage Assn.	1.875%	9/24/26	43,000	39,299
3	Federal National Mortgage Assn.	6.250%	5/15/29	4,745	6,081
3	Federal National Mortgage Assn.	7.125%	1/15/30	26,389	36,263
3	Federal National Mortgage Assn.	7.250%	5/15/30	47,677	66,697
3	Federal National Mortgage Assn.	6.625%	11/15/30	24,700	33,295
3	Federal National Mortgage Assn.	5.625%	7/15/37	7,765	10,396
	Private Export Funding Corp.	1.450%	8/15/19	13,800	13,635
	Private Export Funding Corp.	2.250%	3/15/20	8,000	7,944
	Private Export Funding Corp.	2.300%	9/15/20	2,475	2,451
	Private Export Funding Corp.	4.300%	12/15/21	10,975	11,504
	Private Export Funding Corp.	2.800%	5/15/22	2,625	2,621
	Private Export Funding Corp.	2.050%	11/15/22	8,335	8,049
	Private Export Funding Corp.	3.550%	1/15/24	4,200	4,317
	Private Export Funding Corp.	2.450%	7/15/24	8,300	8,041
	Private Export Funding Corp.	3.250%	6/15/25	2,475	2,497
	Resolution Funding Corp.	8.125%	10/15/19	450	482
	Resolution Funding Corp.	8.875%	7/15/20	180	202
	Resolution Funding Corp.	8.625%	1/15/30	110	165
2	Tennessee Valley Authority	2.250%	3/15/20	11,825	11,756
2	Tennessee Valley Authority	3.875%	2/15/21	10,915	11,233
2	Tennessee Valley Authority	1.875%	8/15/22	7,300	7,038
2	Tennessee Valley Authority	2.875%	9/15/24	9,637	9,564
2	Tennessee Valley Authority	6.750%	11/1/25	17,306	21,381
2	Tennessee Valley Authority	2.875%	2/1/27	29,750	29,103
2	Tennessee Valley Authority	7.125%	5/1/30	27,165	37,316
2	Tennessee Valley Authority	4.650%	6/15/35	15,169	17,410
2	Tennessee Valley Authority	5.880%	4/1/36	10,200	13,536
2	Tennessee Valley Authority	6.150%	1/15/38	920	1,281
2	Tennessee Valley Authority	5.500%	6/15/38	2,550	3,283
2	Tennessee Valley Authority	5.250%	9/15/39	17,590	22,452
2	Tennessee Valley Authority	4.875%	1/15/48	6,951	8,557
2	Tennessee Valley Authority	5.375%	4/1/56	6,250	8,500
2	Tennessee Valley Authority	4.625%	9/15/60	7,468	9,051
2	Tennessee Valley Authority	4.250%	9/15/65	14,725	16,640
					3,529,329
	Conventional Mortgage-Backed Securities (21.7%)				
3,4	Fannie Mae Pool	2.000%	11/1/27–11/1/31	121,333	115,165
3,4	Fannie Mae Pool	2.500%	11/1/26–10/1/46	1,207,519	1,176,544
3,4,5	Fannie Mae Pool	3.000%	9/1/20–7/1/48	4,453,095	4,361,014
3,4,5	Fannie Mae Pool	3.500%	10/1/18–8/1/48	5,487,934	5,488,744
3,4,5	Fannie Mae Pool	4.000%	7/1/18–7/1/48	3,798,176	3,885,982
3,4,5	Fannie Mae Pool	4.500%	7/1/18–7/1/48	1,476,161	1,544,948
3,4,5	Fannie Mae Pool	5.000%	7/1/18–8/1/48	476,798	509,684

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4	Fannie Mae Pool	5.500%	10/1/18-2/1/42	394,247	427,483
3.4	Fannie Mae Pool	6.000%	10/1/18-5/1/41	259,647	284,092
3.4	Fannie Mae Pool	6.500%	10/1/18-10/1/39	72,723	79,888
3.4	Fannie Mae Pool	7.000%	11/1/18-11/1/38	20,523	23,081
3.4	Fannie Mae Pool	7.500%	11/1/22-12/1/32	1,822	2,005
3.4	Fannie Mae Pool	8.000%	11/1/21-9/1/31	652	712
3.4	Fannie Mae Pool	8.500%	12/1/19-5/1/32	272	307
3.4	Fannie Mae Pool	9.000%	1/1/19-8/1/30	61	65
3.4	Fannie Mae Pool	9.500%	1/1/20-11/1/25	94	106
3.4	Freddie Mac Gold Pool	2.000%	1/1/28-12/1/31	62,189	58,994
3.4	Freddie Mac Gold Pool	2.500%	6/1/22-10/1/46	917,068	893,604
3.4,5	Freddie Mac Gold Pool	3.000%	3/1/21-7/1/48	3,127,555	3,060,065
3.4,5	Freddie Mac Gold Pool	3.500%	9/1/20-7/1/48	3,652,614	3,651,483
3.4,5	Freddie Mac Gold Pool	4.000%	7/1/18-7/1/48	2,236,902	2,287,299
3.4,5	Freddie Mac Gold Pool	4.500%	7/1/18-7/1/48	865,590	904,765
3.4	Freddie Mac Gold Pool	5.000%	9/1/18-8/1/44	266,497	283,934
3.4	Freddie Mac Gold Pool	5.500%	9/1/18-6/1/41	215,917	234,393
3.4	Freddie Mac Gold Pool	6.000%	11/1/18-5/1/40	116,201	127,840
3.4	Freddie Mac Gold Pool	6.500%	2/1/19-9/1/39	35,882	39,900
3.4	Freddie Mac Gold Pool	7.000%	10/1/20-12/1/38	12,960	14,630
3.4	Freddie Mac Gold Pool	7.500%	9/1/22-2/1/32	1,066	1,191
3.4	Freddie Mac Gold Pool	8.000%	7/1/20-1/1/32	1,159	1,276
3.4	Freddie Mac Gold Pool	8.500%	3/1/21-7/1/31	219	245
3.4	Freddie Mac Gold Pool	9.000%	11/1/20-3/1/31	183	196
3.4	Freddie Mac Gold Pool	9.500%	8/1/20-6/1/25	6	6
3.4	Freddie Mac Gold Pool	10.000%	3/1/21-4/1/25	1	1
3.4	Freddie Mac Non Gold Pool	9.500%	3/1/20	1	1
4	Ginnie Mae I Pool	3.000%	1/15/26-3/15/45	173,836	170,674
4	Ginnie Mae I Pool	3.500%	11/15/25-3/15/45	212,737	214,358
4	Ginnie Mae I Pool	4.000%	8/15/18-6/15/46	293,886	302,534
4,5	Ginnie Mae I Pool	4.500%	8/15/18-7/1/48	281,771	295,852
4	Ginnie Mae I Pool	4.750%	8/15/33	12	12
4	Ginnie Mae I Pool	5.000%	8/15/18-4/15/41	153,729	163,555
4	Ginnie Mae I Pool	5.500%	9/15/18-2/15/41	84,526	91,345
4	Ginnie Mae I Pool	6.000%	11/15/22-6/15/41	67,680	74,128
4	Ginnie Mae I Pool	6.500%	9/15/23-1/15/39	15,862	17,351
4	Ginnie Mae I Pool	7.000%	9/15/22-9/15/36	4,233	4,711
4	Ginnie Mae I Pool	7.500%	9/15/22-6/15/32	1,855	1,994
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	1,279	1,389
4	Ginnie Mae I Pool	8.250%	6/15/27	1	1
4	Ginnie Mae I Pool	8.500%	2/15/20-3/15/31	270	283
4	Ginnie Mae I Pool	9.000%	10/15/19-1/15/31	249	263
4	Ginnie Mae I Pool	9.500%	8/15/18-9/15/25	42	47
4	Ginnie Mae I Pool	10.000%	1/15/19-2/15/25	2	2
4	Ginnie Mae I Pool	10.500%	6/15/20-2/15/25	3	3
4	Ginnie Mae II Pool	2.500%	6/20/27-12/20/46	136,515	130,863
4,5	Ginnie Mae II Pool	3.000%	10/20/26-7/1/48	3,066,797	3,013,752
4,5	Ginnie Mae II Pool	3.500%	9/20/25-7/1/48	4,945,251	4,981,230
4,5	Ginnie Mae II Pool	4.000%	9/20/25-6/1/48	2,429,131	2,501,947
4,5	Ginnie Mae II Pool	4.500%	12/20/20-7/1/48	948,333	993,960
4	Ginnie Mae II Pool	5.000%	12/20/32-7/1/48	304,012	324,965
4	Ginnie Mae II Pool	5.500%	8/20/23-5/20/45	114,842	121,966
4	Ginnie Mae II Pool	6.000%	7/20/23-12/20/41	38,011	41,197
4	Ginnie Mae II Pool	6.500%	12/20/23-9/20/40	16,957	18,879
4	Ginnie Mae II Pool	7.000%	3/20/28-11/20/38	2,524	2,942
4	Ginnie Mae II Pool	7.500%	8/20/30	4	4
4	Ginnie Mae II Pool	8.500%	10/20/30	8	9
					42,929,860
Nonconventional Mortgage-Backed Securities (0.1%)					
3.4	Fannie Mae Pool	2.124%	3/1/43	6,598	6,524
3.4	Fannie Mae Pool	2.182%	6/1/43	4,996	4,965
3.4	Fannie Mae Pool	2.201%	10/1/42	3,088	3,137

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4	Fannie Mae Pool	2.264%	7/1/43	7,364	7,139
3.4	Fannie Mae Pool	2.396%	10/1/42	2,962	2,948
3.4	Fannie Mae Pool	2.438%	9/1/43	819	810
3.4	Fannie Mae Pool	2.695%	12/1/43	3,070	3,195
3.4,6	Fannie Mae Pool	2.727%	3/1/42	3,461	3,603
3.4	Fannie Mae Pool	2.759%	1/1/42	2,277	2,339
3.4,7	Fannie Mae Pool	2.914%	9/1/43	4,524	4,578
3.4,6	Fannie Mae Pool	3.074%	10/1/37	803	822
3.4,6	Fannie Mae Pool	3.087%	9/1/37	1,662	1,702
3.4,8	Fannie Mae Pool	3.110%	6/1/37	207	217
3.4,6	Fannie Mae Pool	3.143%	1/1/35	103	106
3.4,7	Fannie Mae Pool	3.176%	4/1/37	1,126	1,165
3.4,6	Fannie Mae Pool	3.177%	12/1/41	1,696	1,737
3.4,8	Fannie Mae Pool	3.270%	12/1/35	4	4
3.4,6	Fannie Mae Pool	3.294%	12/1/33	448	473
3.4,6	Fannie Mae Pool	3.298%	7/1/36	406	417
3.4,6	Fannie Mae Pool	3.299%	1/1/35	1	1
3.4,6	Fannie Mae Pool	3.304%	10/1/34	8	9
3.4,6	Fannie Mae Pool	3.326%	2/1/37	3	3
3.4,6	Fannie Mae Pool	3.336%	11/1/33	262	278
3.4,6	Fannie Mae Pool	3.360%	8/1/35	919	974
3.4,8	Fannie Mae Pool	3.363%	7/1/38	234	246
3.4	Fannie Mae Pool	3.365%	8/1/42	3,502	3,481
3.4,6	Fannie Mae Pool	3.385%	11/1/36	393	415
3.4,6	Fannie Mae Pool	3.399%	7/1/35	627	657
3.4,6	Fannie Mae Pool	3.410%	9/1/40	930	981
3.4,6	Fannie Mae Pool	3.415%	6/1/36	42	44
3.4,6	Fannie Mae Pool	3.431%	10/1/37	1,057	1,085
3.4,7	Fannie Mae Pool	3.434%	7/1/34	180	190
3.4,6	Fannie Mae Pool	3.440%	10/1/39–9/1/42	3,456	3,595
3.4,6	Fannie Mae Pool	3.445%	7/1/39	267	277
3.4,6	Fannie Mae Pool	3.448%	8/1/40	1,070	1,119
3.4,6	Fannie Mae Pool	3.450%	12/1/40	1,040	1,090
3.4,6	Fannie Mae Pool	3.455%	11/1/39	415	438
3.4,6	Fannie Mae Pool	3.478%	9/1/34	307	314
3.4,6	Fannie Mae Pool	3.500%	10/1/40	1,121	1,177
3.4,8	Fannie Mae Pool	3.508%	12/1/36	12	12
3.4,8	Fannie Mae Pool	3.518%	9/1/33	4	4
3.4,7,8	Fannie Mae Pool	3.525%	11/1/32–8/1/37	914	959
3.4,8	Fannie Mae Pool	3.530%	12/1/37	669	688
3.4,7	Fannie Mae Pool	3.535%	7/1/37	308	327
3.4,8	Fannie Mae Pool	3.547%	12/1/35	784	825
3.4,6	Fannie Mae Pool	3.549%	1/1/37	564	599
3.4,6	Fannie Mae Pool	3.555%	11/1/41	1,855	1,971
3.4,6	Fannie Mae Pool	3.557%	2/1/36	583	591
3.4,6	Fannie Mae Pool	3.558%	12/1/39	1,241	1,287
3.4,6	Fannie Mae Pool	3.560%	9/1/33–12/1/40	4,129	4,337
3.4,6	Fannie Mae Pool	3.563%	11/1/41	1,496	1,575
3.4,6,8	Fannie Mae Pool	3.565%	11/1/36–12/1/40	1,736	1,822
3.4,6	Fannie Mae Pool	3.567%	12/1/41	1,511	1,593
3.4,6	Fannie Mae Pool	3.570%	12/1/40	696	728
3.4,6	Fannie Mae Pool	3.576%	7/1/38	303	308
3.4,7	Fannie Mae Pool	3.583%	8/1/39	1,629	1,662
3.4,6	Fannie Mae Pool	3.590%	8/1/39	613	646
3.4,6	Fannie Mae Pool	3.593%	4/1/36	140	146
3.4,6	Fannie Mae Pool	3.604%	1/1/42	1,567	1,638
3.4	Fannie Mae Pool	3.614%	4/1/41	1,346	1,343
3.4,6	Fannie Mae Pool	3.627%	3/1/38	114	116
3.4,6	Fannie Mae Pool	3.637%	10/1/37	60	64
3.4,6	Fannie Mae Pool	3.645%	1/1/40	1,045	1,079
3.4,6	Fannie Mae Pool	3.659%	3/1/42	658	703
3.4,6	Fannie Mae Pool	3.661%	11/1/39	757	788
3.4,6	Fannie Mae Pool	3.663%	2/1/36	362	383

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4,6	Fannie Mae Pool	3.676%	6/1/42	2,439	2,532
3.4,6	Fannie Mae Pool	3.681%	2/1/41	749	749
3.4,7	Fannie Mae Pool	3.682%	7/1/42	1,101	1,179
3.4,6	Fannie Mae Pool	3.684%	9/1/40	2,124	2,233
3.4,6	Fannie Mae Pool	3.715%	1/1/37	45	47
3.4,6	Fannie Mae Pool	3.727%	3/1/41	1,655	1,730
3.4,6	Fannie Mae Pool	3.728%	6/1/41	1,616	1,703
3.4,6	Fannie Mae Pool	3.739%	11/1/34	546	580
3.4,6	Fannie Mae Pool	3.759%	2/1/41	866	904
3.4,6	Fannie Mae Pool	3.764%	5/1/42	257	267
3.4,6	Fannie Mae Pool	3.765%	2/1/41	818	857
3.4,8	Fannie Mae Pool	3.784%	1/1/35	710	754
3.4,6	Fannie Mae Pool	3.799%	4/1/36	369	382
3.4,6	Fannie Mae Pool	3.803%	4/1/37	118	123
3.4,6	Fannie Mae Pool	3.817%	7/1/41	4,135	4,351
3.4,6	Fannie Mae Pool	3.843%	5/1/35	445	465
3.4,7	Fannie Mae Pool	3.886%	5/1/42	3,007	3,124
3.4,6	Fannie Mae Pool	3.924%	4/1/37	93	97
3.4,7	Fannie Mae Pool	3.934%	2/1/42	2,110	2,244
3.4,6	Fannie Mae Pool	3.948%	3/1/41	1,430	1,516
3.4,6	Fannie Mae Pool	4.017%	4/1/37	142	151
3.4,6	Fannie Mae Pool	4.068%	5/1/40	807	846
3.4,6	Fannie Mae Pool	4.072%	10/1/36	402	431
3.4,8	Fannie Mae Pool	4.109%	5/1/36	53	56
3.4,8	Fannie Mae Pool	4.143%	5/1/33	9	10
3.4,6	Fannie Mae Pool	4.158%	4/1/37	520	543
3.4,6	Fannie Mae Pool	4.234%	5/1/40	316	329
3.4,6	Fannie Mae Pool	4.331%	5/1/41	1,108	1,163
3.4,6	Fannie Mae Pool	4.389%	6/1/41	432	454
3.4,6	Fannie Mae Pool	4.537%	5/1/36	85	85
3.4	Freddie Mac Non Gold Pool	2.408%	5/1/42	609	605
3.4	Freddie Mac Non Gold Pool	2.505%	11/1/43	1,242	1,275
3.4,6	Freddie Mac Non Gold Pool	2.735%	10/1/37	56	57
3.4	Freddie Mac Non Gold Pool	2.737%	2/1/42	1,295	1,294
3.4,6	Freddie Mac Non Gold Pool	3.329%	7/1/35	381	400
3.4,6,8	Freddie Mac Non Gold Pool	3.375%	8/1/34–1/1/38	290	306
3.4,7	Freddie Mac Non Gold Pool	3.387%	3/1/37	192	201
3.4,6	Freddie Mac Non Gold Pool	3.390%	12/1/36	468	494
3.4,8	Freddie Mac Non Gold Pool	3.392%	11/1/36	288	297
3.4,6	Freddie Mac Non Gold Pool	3.410%	10/1/37	814	859
3.4,7	Freddie Mac Non Gold Pool	3.418%	5/1/37	43	45
3.4	Freddie Mac Non Gold Pool	3.433%	3/1/42	1,564	1,642
3.4,6	Freddie Mac Non Gold Pool	3.492%	1/1/35–12/1/36	567	583
3.4,6	Freddie Mac Non Gold Pool	3.495%	12/1/40	1,569	1,617
3.4,6	Freddie Mac Non Gold Pool	3.496%	12/1/34	319	325
3.4,8	Freddie Mac Non Gold Pool	3.497%	11/1/34	965	1,006
3.4,6	Freddie Mac Non Gold Pool	3.515%	12/1/34–12/1/36	212	227
3.4,7	Freddie Mac Non Gold Pool	3.521%	6/1/37	329	336
3.4,6	Freddie Mac Non Gold Pool	3.524%	4/1/37	10	11
3.4,7	Freddie Mac Non Gold Pool	3.530%	1/1/37	712	748
3.4,6	Freddie Mac Non Gold Pool	3.541%	3/1/37	43	45
3.4,6	Freddie Mac Non Gold Pool	3.555%	2/1/37	262	276
3.4,8	Freddie Mac Non Gold Pool	3.565%	12/1/34	32	33
3.4,6	Freddie Mac Non Gold Pool	3.566%	12/1/35	743	780
3.4,6	Freddie Mac Non Gold Pool	3.608%	3/1/36	4	4
3.4,6	Freddie Mac Non Gold Pool	3.609%	3/1/37	129	131
3.4,6	Freddie Mac Non Gold Pool	3.612%	12/1/39	291	308
3.4,6	Freddie Mac Non Gold Pool	3.630%	6/1/40–12/1/40	1,610	1,656
3.4,6	Freddie Mac Non Gold Pool	3.635%	7/1/38	351	356
3.4,6	Freddie Mac Non Gold Pool	3.636%	2/1/42	516	537
3.4,6	Freddie Mac Non Gold Pool	3.650%	11/1/40	947	973
3.4,6	Freddie Mac Non Gold Pool	3.653%	8/1/37	300	311
3.4,8	Freddie Mac Non Gold Pool	3.659%	11/1/33	2	2
3.4,6	Freddie Mac Non Gold Pool	3.667%	9/1/40	1,039	1,088

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
3.4.6	Freddie Mac Non Gold Pool	3.703%	1/1/41	357	374
3.4.6	Freddie Mac Non Gold Pool	3.713%	8/1/37	54	54
3.4.6	Freddie Mac Non Gold Pool	3.735%	1/1/41	1,293	1,343
3.4.6	Freddie Mac Non Gold Pool	3.739%	6/1/41	114	118
3.4.6	Freddie Mac Non Gold Pool	3.755%	1/1/37	416	439
3.4.8	Freddie Mac Non Gold Pool	3.814%	10/1/36	557	599
3.4.6	Freddie Mac Non Gold Pool	3.826%	3/1/36	20	21
3.4.6	Freddie Mac Non Gold Pool	3.831%	5/1/33	20	21
3.4.6	Freddie Mac Non Gold Pool	3.843%	6/1/37	886	939
3.4.6	Freddie Mac Non Gold Pool	3.875%	4/1/33	5	5
3.4.6.8	Freddie Mac Non Gold Pool	3.889%	6/1/34–3/1/41	435	458
3.4.6	Freddie Mac Non Gold Pool	3.900%	2/1/41	429	453
3.4.6	Freddie Mac Non Gold Pool	3.910%	2/1/41	1,255	1,324
3.4.6	Freddie Mac Non Gold Pool	3.927%	6/1/37	298	315
3.4.6	Freddie Mac Non Gold Pool	3.938%	3/1/37	643	678
3.4.6	Freddie Mac Non Gold Pool	3.942%	9/1/37	804	821
3.4.8	Freddie Mac Non Gold Pool	3.971%	2/1/36	341	354
3.4.6	Freddie Mac Non Gold Pool	4.084%	6/1/41	597	623
3.4.6	Freddie Mac Non Gold Pool	4.100%	4/1/35	22	23
3.4.6.8	Freddie Mac Non Gold Pool	4.125%	6/1/35–5/1/38	76	79
3.4.6	Freddie Mac Non Gold Pool	4.145%	3/1/38	154	161
3.4.8	Freddie Mac Non Gold Pool	4.148%	6/1/36	9	9
3.4.6	Freddie Mac Non Gold Pool	4.180%	6/1/40	1,149	1,198
3.4.8	Freddie Mac Non Gold Pool	4.232%	5/1/36	668	698
3.4.6	Freddie Mac Non Gold Pool	4.255%	5/1/40	365	374
3.4.6	Freddie Mac Non Gold Pool	4.347%	5/1/37	996	1,024
3.4.6	Freddie Mac Non Gold Pool	4.407%	5/1/40	366	384
3.4.8	Freddie Mac Non Gold Pool	4.423%	3/1/37	95	95
3.4.6	Freddie Mac Non Gold Pool	4.483%	6/1/40	893	933
4.8	Ginnie Mae II Pool	2.625%	6/20/29–6/20/43	7,771	7,971
4.8	Ginnie Mae II Pool	2.750%	7/20/38–8/20/41	2,708	2,782
4.8	Ginnie Mae II Pool	3.000%	5/20/41	385	396
4.8	Ginnie Mae II Pool	3.125%	10/20/38–12/20/42	12,170	12,545
4.8	Ginnie Mae II Pool	3.375%	1/20/41–3/20/43	12,251	12,591
4	Ginnie Mae II Pool	3.500%	12/20/43–1/20/44	2,344	2,347
4.8	Ginnie Mae II Pool	3.625%	11/20/40	176	184
				189,915	

Total U.S. Government and Agency Obligations (Cost \$130,009,968)

127,330,846

Asset-Backed/Commercial Mortgage-Backed Securities (2.7%)

4	Ally Auto Receivables Trust 2014-3	1.720%	3/16/20	1,295	1,294
4	Ally Auto Receivables Trust 2015-1	1.390%	9/16/19	62	62
4	Ally Auto Receivables Trust 2015-1	1.750%	5/15/20	1,750	1,744
4	Ally Auto Receivables Trust 2015-2	1.490%	11/15/19	498	497
4	Ally Auto Receivables Trust 2015-2	1.840%	6/15/20	2,225	2,217
4	Ally Auto Receivables Trust 2017-4	1.750%	12/15/21	9,056	8,930
4	Ally Auto Receivables Trust 2017-4	1.960%	7/15/22	3,128	3,046
4	Ally Auto Receivables Trust 2018-1	2.350%	6/15/22	6,025	5,972
4	Ally Auto Receivables Trust 2018-1	2.530%	2/15/23	1,825	1,794
4	Ally Auto Receivables Trust 2018-3	3.000%	1/17/23	1,750	1,751
4	Ally Auto Receivables Trust 2018-3	3.120%	7/17/23	2,375	2,378
4	Ally Master Owner Trust Series 2018-1	2.700%	1/17/23	23,500	23,271
4	Ally Master Owner Trust Series 2018-2	3.290%	5/15/23	6,290	6,292
4	American Express Credit Account Master Trust 2017-1	1.930%	9/15/22	14,900	14,672
4	American Express Credit Account Master Trust 2017-3	1.770%	11/15/22	8,500	8,334
4	American Express Credit Account Master Trust 2017-6	2.040%	5/15/23	21,800	21,349
4	American Express Credit Account Master Trust 2017-7	2.350%	5/15/25	13,300	12,891
4	American Express Credit Account Master Trust 2018-1	2.670%	10/17/22	15,725	15,676
4	American Express Credit Account Master Trust 2018-2	3.010%	10/15/25	14,150	14,057
4	American Express Credit Account Master Trust 2018-4	2.990%	12/15/23	18,000	17,987
4	AmeriCredit Automobile Receivables Trust 2016-3	1.460%	5/10/21	3,449	3,428
4	AmeriCredit Automobile Receivables Trust 2017-3	1.900%	3/18/22	4,570	4,504
4	AmeriCredit Automobile Receivables Trust 2018-1	3.070%	12/19/22	5,250	5,249

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 AmeriCredit Automobile Receivables Trust 2018-1	3.260%	1/18/24	3,150	3,155
4 AmeriCredit Automobile Receivables Trust 2018-1	3.500%	1/18/24	2,100	2,106
4 BA Credit Card Trust 2017-A1	1.950%	8/15/22	14,500	14,274
4 BA Credit Card Trust 2018-A1	2.700%	7/17/23	26,500	26,307
4 Banc of America Commercial Mortgage Trust 2015-UBS7	3.429%	9/15/48	2,350	2,360
4 Banc of America Commercial Mortgage Trust 2015-UBS7	3.705%	9/15/48	4,100	4,112
4 Banc of America Commercial Mortgage Trust 2017-BNK3	3.574%	2/15/50	9,108	8,997
4 Banc of America Commercial Mortgage Trust 2017-BNK3	3.748%	2/15/50	3,542	3,470
4 BANK 2017 - BNK5	3.390%	6/15/60	9,750	9,490
4 BANK 2017 - BNK5	3.624%	6/15/60	4,450	4,356
4 BANK 2017 - BNK6	3.518%	7/15/60	3,388	3,327
4 BANK 2017 - BNK6	3.741%	7/15/60	3,388	3,351
4 BANK 2017 - BNK7	3.175%	9/15/60	5,925	5,681
4 BANK 2017 - BNK7	3.435%	9/15/60	3,675	3,584
4 BANK 2017 - BNK7	3.748%	9/15/60	4,100	4,060
4 BANK 2017 - BNK8	3.488%	11/15/50	8,000	7,825
4 BANK 2017 - BNK8	3.731%	11/15/50	1,325	1,310
4 BANK 2017 - BNK9	3.279%	11/15/54	8,000	7,800
4 BANK 2017 - BNK9	3.538%	11/15/54	8,000	7,861
4 BANK 2018 - BN11	4.046%	3/15/61	5,550	5,673
4 BANK 2018 - BN12	4.255%	5/15/61	6,550	6,808
4 BANK 2018 - BN12	4.493%	5/15/61	2,100	2,192
4 BANK 2018 - BNK10	3.641%	2/15/61	1,802	1,808
4 BANK 2018 - BNK10	3.688%	2/15/61	13,650	13,561
4 BANK 2018 - BNK10	3.898%	2/15/61	2,100	2,102
4 Bank of America Credit Card Trust BACCT_18-A2	3.000%	9/15/23	23,450	23,470
4 Bank of Nova Scotia	2.125%	9/11/19	10,900	10,786
4 Bank of Nova Scotia	1.850%	4/14/20	24,700	24,234
4 Bank of Nova Scotia	1.875%	4/26/21	8,800	8,531
4 Barclays Dryrock Issuance Trust 2016-1	1.520%	5/16/22	8,050	7,950
4 BBCMS Mortgage Trust 2017-C1	3.674%	2/15/50	17,475	17,324
4 BBCMS Mortgage Trust 2017-C1	3.898%	2/15/50	4,675	4,707
4 Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26	5.513%	1/12/45	1,810	1,813
4 BENCHMARK 2018-B1 Mortgage Trust	3.666%	1/15/51	6,000	5,975
4 BENCHMARK 2018-B1 Mortgage Trust	3.878%	1/15/51	2,600	2,596
4 BENCHMARK 2018-B2 Mortgage Trust	3.662%	2/15/51	6,050	6,140
4 BENCHMARK 2018-B2 Mortgage Trust	3.882%	2/15/51	17,575	17,801
4 BENCHMARK 2018-B2 Mortgage Trust	4.084%	2/15/51	8,225	8,339
4 BENCHMARK 2018-B3 Mortgage Trust	3.848%	4/10/51	5,000	5,116
4 BENCHMARK 2018-B3 Mortgage Trust	4.025%	4/10/51	13,150	13,477
*4 BENCHMARK 2018-B4 Mortgage Trust	4.121%	7/15/51	18,625	19,182
*4 BENCHMARK 2018-B4 Mortgage Trust	4.311%	7/15/51	3,250	3,348
4 BMW Vehicle Lease Trust 2017-2	2.070%	10/20/20	3,575	3,537
4 BMW Vehicle Owner Trust 2014-A	1.500%	2/25/21	919	918
4 BMW Vehicle Owner Trust 2018-A	2.350%	4/25/22	9,000	8,909
4 BMW Vehicle Owner Trust 2018-A	2.510%	6/25/24	1,850	1,828
4 Capital Auto Receivables Asset Trust 2015-1	1.860%	10/21/19	192	192
4 Capital Auto Receivables Asset Trust 2015-2	1.970%	1/21/20	2,563	2,561
4 Capital Auto Receivables Asset Trust 2015-3	1.940%	1/21/20	1,142	1,141
4 Capital Auto Receivables Asset Trust 2015-3	2.130%	5/20/20	3,000	2,994
4 Capital Auto Receivables Asset Trust 2015-4	1.830%	3/20/20	1,776	1,773
4 Capital Auto Receivables Asset Trust 2015-4	2.010%	7/20/20	2,950	2,941
4 Capital Auto Receivables Asset Trust 2016-3	1.690%	3/20/21	3,225	3,188
4 Capital One Multi-Asset Execution Trust 2015-A2	2.080%	3/15/23	12,000	11,822
4 Capital One Multi-Asset Execution Trust 2015-A5	1.600%	5/17/21	5,675	5,673
4 Capital One Multi-Asset Execution Trust 2015-A8	2.050%	8/15/23	8,200	8,046
4 Capital One Multi-Asset Execution Trust 2016-A3	1.340%	4/15/22	8,575	8,465
4 Capital One Multi-Asset Execution Trust 2016-A4	1.330%	6/15/22	11,400	11,219
4 Capital One Multi-Asset Execution Trust 2016-A6	1.820%	9/15/22	10,300	10,163

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Capital One Multi-Asset Execution Trust 2017-A1	2.000%	1/17/23	9,475	9,335
4	Capital One Multi-Asset Execution Trust 2017-A3	2.430%	1/15/25	9,850	9,596
4	Capital One Multi-Asset Execution Trust 2017-A4	1.990%	7/17/23	15,200	14,889
4	Capital One Multi-Asset Execution Trust 2017-A6	2.290%	7/15/25	12,800	12,384
4	Capital One Multi-Asset Execution Trust 2018-1	3.010%	2/15/24	6,775	6,781
4	CarMax Auto Owner Trust 2014-3	1.730%	2/18/20	966	965
4	CarMax Auto Owner Trust 2015-2	1.370%	3/16/20	657	656
4	CarMax Auto Owner Trust 2015-2	1.800%	3/15/21	1,575	1,564
4	CarMax Auto Owner Trust 2015-3	1.630%	5/15/20	2,114	2,108
4	CarMax Auto Owner Trust 2015-3	1.980%	2/16/21	1,300	1,288
4	CarMax Auto Owner Trust 2015-4	1.560%	11/16/20	2,205	2,194
4	CarMax Auto Owner Trust 2015-4	1.830%	6/15/21	2,050	2,024
4	CarMax Auto Owner Trust 2016-3	1.390%	5/17/21	4,470	4,425
4	CarMax Auto Owner Trust 2016-3	1.600%	1/18/22	1,685	1,637
4	CarMax Auto Owner Trust 2017-4	2.110%	10/17/22	4,525	4,456
4	CarMax Auto Owner Trust 2017-4	2.330%	5/15/23	3,200	3,128
4	CarMax Auto Owner Trust 2018-1	2.480%	11/15/22	4,775	4,731
4	CarMax Auto Owner Trust 2018-1	2.640%	6/15/23	1,200	1,185
4	CarMax Auto Owner Trust 2018-2	2.980%	1/17/23	4,200	4,197
4	CarMax Auto Owner Trust 2018-2	3.160%	7/17/23	2,625	2,625
4	CD 2016-CD1 Commercial Mortgage Trust	2.724%	8/10/49	9,075	8,481
4	CD 2016-CD2 Commercial Mortgage Trust	3.526%	11/10/49	7,300	7,227
4	CD 2017-CD3 Commercial Mortgage Trust	3.453%	2/10/50	1,285	1,273
4	CD 2017-CD3 Commercial Mortgage Trust	3.631%	2/10/50	9,773	9,720
4	CD 2017-CD3 Commercial Mortgage Trust	3.833%	2/10/50	2,542	2,547
4	CD 2017-CD4 Commercial Mortgage Trust	3.514%	5/10/50	5,133	5,064
4	CD 2017-CD4 Commercial Mortgage Trust	3.747%	5/10/50	3,000	2,973
4	CD 2017-CD5 Commercial Mortgage Trust	3.431%	8/15/50	3,500	3,427
4	CD 2017-CD6 Commercial Mortgage Trust	3.332%	11/13/50	3,300	3,265
4	CD 2017-CD6 Commercial Mortgage Trust	3.456%	11/13/50	6,575	6,443
4	CD 2017-CD6 Commercial Mortgage Trust	3.709%	11/13/50	3,825	3,747
4	CenterPoint Energy Transition Bond Co. II LLC 2005-A	5.302%	8/1/20	759	771
4	CenterPoint Energy Transition Bond Co. IV LLC 2012-1	3.028%	10/15/25	9,483	9,386
4	CFCRE Commercial Mortgage Trust 2016-C3	3.865%	1/10/48	5,800	5,855
4	CFCRE Commercial Mortgage Trust 2016-C4	3.283%	5/10/58	8,250	8,013
4	CFCRE Commercial Mortgage Trust 2016-C4	3.691%	5/10/58	5,901	5,830
4	CFCRE Commercial Mortgage Trust 2016-C6	3.217%	11/10/49	14,200	13,670
4	CFCRE Commercial Mortgage Trust 2017-C8	3.572%	6/15/50	3,650	3,582
4	Chase Issuance Trust 2012-A4	1.580%	8/16/21	8,596	8,484
4	Chase Issuance Trust 2012-A7	2.160%	9/16/24	20,440	19,709
4	Chase Issuance Trust 2014-A2	2.770%	3/15/23	11,150	11,096
4	Chase Issuance Trust 2015-A4	1.840%	4/15/22	8,400	8,243
4	Chase Issuance Trust 2016-A2	1.370%	6/15/21	11,525	11,384
4	Chase Issuance Trust 2016-A4	1.490%	7/15/22	9,850	9,577
4	Chase Issuance Trust 2016-A5	1.270%	7/15/21	11,650	11,476
4	Citibank Credit Card Issuance Trust 2014-A1	2.880%	1/23/23	10,460	10,431
4	Citibank Credit Card Issuance Trust 2014-A5	2.680%	6/7/23	12,342	12,234
4	Citibank Credit Card Issuance Trust 2014-A6	2.150%	7/15/21	27,675	27,522
4	Citibank Credit Card Issuance Trust 2016-A2	2.190%	11/20/23	11,325	11,017
4	Citibank Credit Card Issuance Trust 2017-A2	1.740%	1/19/21	19,400	19,323
4	Citibank Credit Card Issuance Trust 2017-A9	1.800%	9/20/21	19,680	19,441
4	Citibank Credit Card Issuance Trust 2018-A1	2.490%	1/20/23	27,800	27,457
4	Citibank Credit Card Issuance Trust 2018-A3	3.290%	5/23/25	26,125	26,270
4	Citigroup Commercial Mortgage Trust 2012-GC8	3.024%	9/10/45	5,450	5,391
4	Citigroup Commercial Mortgage Trust 2013-GC11	3.093%	4/10/46	3,165	3,120
4	Citigroup Commercial Mortgage Trust 2013-GC11	3.422%	4/10/46	2,000	1,965
4	Citigroup Commercial Mortgage Trust 2013-GC15	3.161%	9/10/46	1,811	1,812
4	Citigroup Commercial Mortgage Trust 2013-GC15	3.942%	9/10/46	1,200	1,221
4	Citigroup Commercial Mortgage Trust 2013-GC15	4.371%	9/10/46	1,975	2,057
4	Citigroup Commercial Mortgage Trust 2013-GC15	4.649%	9/10/46	2,875	3,009
4	Citigroup Commercial Mortgage Trust 2013-GC17	3.675%	11/10/46	875	883
4	Citigroup Commercial Mortgage Trust 2013-GC17	4.131%	11/10/46	2,900	2,993
4	Citigroup Commercial Mortgage Trust 2013-GC17	4.544%	11/10/46	1,150	1,203
4	Citigroup Commercial Mortgage Trust 2013-GC17	5.095%	11/10/46	1,150	1,221

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	Citigroup Commercial Mortgage Trust 2014-GC19	2.790%	386	386
4	Citigroup Commercial Mortgage Trust 2014-GC19	3.552%	1,150	1,161
4	Citigroup Commercial Mortgage Trust 2014-GC19	4.023%	1,700	1,747
4	Citigroup Commercial Mortgage Trust 2014-GC19	4.345%	1,425	1,462
4	Citigroup Commercial Mortgage Trust 2014-GC21	3.477%	625	630
4	Citigroup Commercial Mortgage Trust 2014-GC21	3.855%	3,025	3,075
4	Citigroup Commercial Mortgage Trust 2014-GC21	4.328%	2,450	2,483
4	Citigroup Commercial Mortgage Trust 2014-GC23	3.622%	3,875	3,889
4	Citigroup Commercial Mortgage Trust 2014-GC25	3.635%	8,525	8,543
4	Citigroup Commercial Mortgage Trust 2015-GC27	3.137%	11,450	11,150
4	Citigroup Commercial Mortgage Trust 2015-GC27	3.571%	4,550	4,520
4	Citigroup Commercial Mortgage Trust 2015-GC29	2.674%	2,228	2,218
4	Citigroup Commercial Mortgage Trust 2015-GC29	3.192%	9,075	8,847
4	Citigroup Commercial Mortgage Trust 2015-GC29	3.758%	4,365	4,289
4	Citigroup Commercial Mortgage Trust 2015-GC31	3.762%	4,625	4,660
4	Citigroup Commercial Mortgage Trust 2015-GC33	3.778%	5,725	5,786
4	Citigroup Commercial Mortgage Trust 2016-C1	3.003%	3,400	3,312
4	Citigroup Commercial Mortgage Trust 2016-C1	3.209%	6,500	6,314
4	Citigroup Commercial Mortgage Trust 2016-C2	2.832%	3,500	3,297
4	Citigroup Commercial Mortgage Trust 2016-GC36	3.616%	11,425	11,377
4	Citigroup Commercial Mortgage Trust 2016-P4	2.902%	3,825	3,620
4	Citigroup Commercial Mortgage Trust 2017-B1	3.458%	13,430	13,123
4	Citigroup Commercial Mortgage Trust 2017-B1	3.711%	2,675	2,639
4	Citigroup Commercial Mortgage Trust 2017-C4	3.471%	8,000	7,832
4	Citigroup Commercial Mortgage Trust 2017-C4	3.764%	2,125	2,107
4	Citigroup Commercial Mortgage Trust 2018-B2	3.788%	2,950	3,008
4	Citigroup Commercial Mortgage Trust 2018-B2	4.009%	15,825	16,136
4	COMM 2012-CCRE2 Mortgage Trust	3.147%	2,580	2,564
4	COMM 2012-CCRE2 Mortgage Trust	3.791%	2,950	2,949
4	COMM 2012-CCRE3 Mortgage Trust	2.822%	4,953	4,859
4,9	COMM 2012-CCRE3 Mortgage Trust	3.416%	3,548	3,511
4	COMM 2012-CCRE4 Mortgage Trust	2.853%	5,150	5,024
4	COMM 2012-CCRE5 Mortgage Trust	2.771%	1,500	1,468
4	COMM 2013-CCRE10 Mortgage Trust	4.210%	1,120	1,164
4	COMM 2013-CCRE11 Mortgage Trust	3.047%	1,430	1,433
4	COMM 2013-CCRE11 Mortgage Trust	3.660%	1,430	1,451
4	COMM 2013-CCRE11 Mortgage Trust	3.983%	1,910	1,956
4	COMM 2013-CCRE11 Mortgage Trust	4.258%	6,600	6,866
4	COMM 2013-CCRE11 Mortgage Trust	4.715%	1,430	1,493
4	COMM 2013-CCRE12 Mortgage Trust	2.904%	1,685	1,685
4	COMM 2013-CCRE12 Mortgage Trust	3.623%	1,700	1,720
4	COMM 2013-CCRE12 Mortgage Trust	3.765%	2,275	2,300
4	COMM 2013-CCRE12 Mortgage Trust	4.046%	1,700	1,751
4	COMM 2013-CCRE12 Mortgage Trust	4.300%	1,150	1,181
4	COMM 2013-CCRE12 Mortgage Trust	4.762%	575	585
4	COMM 2013-CCRE13 Mortgage Trust	1.259%	7	7
4	COMM 2013-CCRE13 Mortgage Trust	3.039%	875	876
4	COMM 2013-CCRE13 Mortgage Trust	3.706%	575	584
4	COMM 2013-CCRE13 Mortgage Trust	4.194%	5,850	6,076
4	COMM 2013-CCRE13 Mortgage Trust	4.449%	1,750	1,825
4	COMM 2013-CCRE6 Mortgage Trust	3.101%	2,908	2,882
4	COMM 2013-CCRE7 Mortgage Trust	3.213%	2,300	2,288
4	COMM 2013-CCRE8 Mortgage Trust	3.612%	3,262	3,300
4	COMM 2013-CCRE9 Mortgage Trust	4.380%	4,060	4,232
4	COMM 2013-LC13 Mortgage Trust	3.009%	709	730
4	COMM 2013-LC13 Mortgage Trust	4.205%	1,680	1,743
4	COMM 2013-LC6 Mortgage Trust	2.941%	5,246	5,163
4	COMM 2013-LC6 Mortgage Trust	3.282%	2,547	2,510
4	COMM 2014-CCRE14 Mortgage Trust	3.147%	2,134	2,138
4	COMM 2014-CCRE14 Mortgage Trust	4.236%	1,775	1,844
4	COMM 2014-CCRE14 Mortgage Trust	4.526%	1,950	2,025
4	COMM 2014-CCRE14 Mortgage Trust	4.719%	1,175	1,224
4	COMM 2014-CCRE15 Mortgage Trust	2.928%	3,684	3,688
4	COMM 2014-CCRE15 Mortgage Trust	3.595%	1,422	1,437

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4	COMM 2014-CCRE15 Mortgage Trust	4.074%	2,641	2,724
4	COMM 2014-CCRE15 Mortgage Trust	4.851%	1,320	1,385
4	COMM 2014-CCRE16 Mortgage Trust	3.653%	2,206	2,216
4	COMM 2014-CCRE16 Mortgage Trust	4.278%	2,950	3,035
4	COMM 2014-CCRE17 Mortgage Trust	3.012%	2,723	2,727
4	COMM 2014-CCRE17 Mortgage Trust	3.598%	1,400	1,414
4	COMM 2014-CCRE17 Mortgage Trust	3.977%	2,225	2,284
4	COMM 2014-CCRE17 Mortgage Trust	4.377%	1,375	1,408
4	COMM 2014-CCRE18 Mortgage Trust	3.452%	4,315	4,337
4	COMM 2014-CCRE18 Mortgage Trust	3.828%	1,400	1,425
4	COMM 2014-CCRE18 Mortgage Trust	4.103%	1,845	1,863
4	COMM 2014-CCRE19 Mortgage Trust	3.796%	8,400	8,532
4	COMM 2014-CCRE19 Mortgage Trust	4.080%	2,250	2,269
4	COMM 2014-CCRE20 Mortgage Trust	3.590%	2,375	2,383
4	COMM 2014-CCRE21 Mortgage Trust	3.095%	4,429	4,431
4	COMM 2014-CCRE21 Mortgage Trust	3.528%	8,575	8,575
4	COMM 2014-LC15 Mortgage Trust	2.840%	1,675	1,677
4	COMM 2014-LC15 Mortgage Trust	4.006%	8,215	8,434
4	COMM 2014-LC17 Mortgage Trust	3.164%	5,575	5,594
4	COMM 2014-LC17 Mortgage Trust	3.917%	2,225	2,272
4	COMM 2014-UBS2 Mortgage Trust	2.820%	1,129	1,129
4	COMM 2014-UBS2 Mortgage Trust	3.472%	981	988
4	COMM 2014-UBS2 Mortgage Trust	3.961%	2,533	2,593
4	COMM 2014-UBS2 Mortgage Trust	4.199%	709	718
4	COMM 2014-UBS2 Mortgage Trust	4.701%	449	461
4	COMM 2014-UBS3 Mortgage Trust	2.844%	1,675	1,675
4	COMM 2014-UBS3 Mortgage Trust	3.819%	4,475	4,546
4	COMM 2014-UBS4 Mortgage Trust	3.694%	5,575	5,619
4	COMM 2014-UBS4 Mortgage Trust	3.968%	2,144	2,153
4	COMM 2014-UBS5 Mortgage Trust	3.838%	6,650	6,745
4	COMM 2014-UBS6 Mortgage Trust	2.935%	5,463	5,463
4	COMM 2014-UBS6 Mortgage Trust	3.387%	5,600	5,604
4	COMM 2014-UBS6 Mortgage Trust	3.644%	10,725	10,753
4	COMM 2014-UBS6 Mortgage Trust	4.048%	2,800	2,829
4	COMM 2015-CCRE22 Mortgage Trust	2.856%	2,850	2,845
4	COMM 2015-CCRE22 Mortgage Trust	3.309%	7,950	7,826
4	COMM 2015-CCRE22 Mortgage Trust	3.603%	2,850	2,830
4	COMM 2015-CCRE23 Mortgage Trust	3.257%	3,475	3,465
4	COMM 2015-CCRE23 Mortgage Trust	3.497%	5,219	5,197
4	COMM 2015-CCRE23 Mortgage Trust	3.801%	2,325	2,312
4	COMM 2015-CCRE25 Mortgage Trust	3.759%	5,725	5,772
4	COMM 2015-CCRE26 Mortgage Trust	3.630%	11,600	11,580
4	COMM 2015-CCRE27 Mortgage Trust	3.404%	5,900	5,914
4	COMM 2015-CCRE27 Mortgage Trust	3.612%	5,900	5,883
4	COMM 2015-LC19 Mortgage Trust	3.040%	1,150	1,137
4	COMM 2015-LC19 Mortgage Trust	3.183%	5,894	5,764
4	COMM 2015-LC19 Mortgage Trust	3.527%	2,687	2,629
4	COMM 2016-CCRE28 Mortgage Trust	3.762%	8,575	8,631
4	COMM 2016-DC2 Mortgage Trust	3.550%	7,000	6,979
4	CSAIL 2015-C1 Commercial Mortgage Trust	3.505%	5,550	5,512
4	CSAIL 2015-C1 Commercial Mortgage Trust	3.791%	2,825	2,820
4	CSAIL 2015-C1 Commercial Mortgage Trust	4.044%	2,250	2,229
4	CSAIL 2015-C2 Commercial Mortgage Trust	1.454%	1,305	1,296
4	CSAIL 2015-C2 Commercial Mortgage Trust	3.504%	7,400	7,316
4	CSAIL 2015-C2 Commercial Mortgage Trust	3.849%	2,900	2,879
4	CSAIL 2015-C3 Commercial Mortgage Trust	3.448%	4,443	4,441
4	CSAIL 2015-C3 Commercial Mortgage Trust	3.718%	5,700	5,708
4	CSAIL 2015-C3 Commercial Mortgage Trust	4.252%	2,625	2,642
4	CSAIL 2015-C4 Commercial Mortgage Trust	3.617%	3,550	3,569
4	CSAIL 2015-C4 Commercial Mortgage Trust	3.808%	4,600	4,641
4	CSAIL 2016-C7 Commercial Mortgage Trust	3.502%	11,675	11,454
4	CSAIL 2017-C8 Commercial Mortgage Trust	3.392%	10,250	9,948
4	CSAIL 2017-CX10 Commercial Mortgage Trust	3.458%	8,000	7,787
4	CSAIL 2017-CX9 Commercial Mortgage Trust	3.446%	3,275	3,189

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4	CSAIL 2018-CX11 Commercial Mortgage Trust	4.033%	15,825	16,093
4	DBJPM 16-C1 Mortgage Trust	3.276%	4,275	4,169
4	DBJPM 16-C3 Mortgage Trust	2.890%	5,000	4,729
4	DBJPM 17-C6 Mortgage Trust	3.328%	7,900	7,685
4	DBJPM 17-C6 Mortgage Trust	3.561%	2,174	2,116
4	Discover Card Execution Note Trust 2015-A2	1.900%	14,494	14,234
4	Discover Card Execution Note Trust 2015-A3	1.450%	11,575	11,546
4	Discover Card Execution Note Trust 2015-A4	2.190%	11,500	11,292
4	Discover Card Execution Note Trust 2016-A1	1.640%	17,900	17,811
4	Discover Card Execution Note Trust 2017-A2	2.390%	6,250	6,106
4	Discover Card Execution Note Trust 2018-A1	3.030%	13,150	13,080
4	Drive Auto Receivables Trust 2018-2	3.220%	5,250	5,251
4	Drive Auto Receivables Trust 2018-2	3.630%	6,300	6,307
3.4	Fannie Mae-Aces	2.877%	6,100	5,891
3.4	Fannie Mae-Aces 2010-M1	4.450%	1,378	1,398
3.4	Fannie Mae-Aces 2011-M2	3.764%	8,048	8,118
3.4	Fannie Mae-Aces 2011-M4	3.726%	17,892	18,152
3.4	Fannie Mae-Aces 2013-M12	2.466%	11,159	10,751
3.4	Fannie Mae-Aces 2013-M14	2.603%	13,198	12,813
3.4	Fannie Mae-Aces 2013-M14	3.329%	17,850	17,816
3.4	Fannie Mae-Aces 2013-M4	2.608%	915	888
3.4	Fannie Mae-Aces 2013-M7	2.280%	5,600	5,387
3.4	Fannie Mae-Aces 2014-M1	2.323%	8,544	8,531
3.4	Fannie Mae-Aces 2014-M1	3.297%	21,776	21,743
3.4	Fannie Mae-Aces 2014-M10	2.171%	10,068	9,998
3.4	Fannie Mae-Aces 2014-M12	2.614%	15,530	15,317
3.4	Fannie Mae-Aces 2014-M13	2.566%	2,028	1,985
3.4	Fannie Mae-Aces 2014-M13	3.021%	6,750	6,642
3.4	Fannie Mae-Aces 2014-M2	3.513%	17,626	17,783
3.4	Fannie Mae-Aces 2014-M3	2.613%	4,654	4,572
3.4	Fannie Mae-Aces 2014-M3	3.501%	7,825	7,872
3.4	Fannie Mae-Aces 2014-M4	3.346%	8,175	8,195
3.4	Fannie Mae-Aces 2014-M6	2.679%	18,571	18,386
3.4	Fannie Mae-Aces 2014-M7	3.384%	14,195	14,126
3.4	Fannie Mae-Aces 2014-M8	2.346%	1,864	1,817
3.4	Fannie Mae-Aces 2014-M8	3.056%	8,325	8,189
3.4	Fannie Mae-Aces 2014-M9	3.103%	10,459	10,312
3.4	Fannie Mae-Aces 2015-M1	2.532%	15,000	14,352
3.4	Fannie Mae-Aces 2015-M10	3.092%	4,600	4,457
3.4	Fannie Mae-Aces 2015-M12	2.886%	11,600	11,173
3.4	Fannie Mae-Aces 2015-M15	2.923%	14,400	13,922
3.4	Fannie Mae-Aces 2015-M2	2.620%	10,333	9,938
3.4	Fannie Mae-Aces 2015-M3	2.723%	5,650	5,465
3.4	Fannie Mae-Aces 2015-M4	2.509%	6,200	6,071
3.4	Fannie Mae-Aces 2015-M7	2.590%	10,125	9,679
3.4	Fannie Mae-Aces 2015-M8	2.344%	4,522	4,387
3.4	Fannie Mae-Aces 2015-M8	2.900%	5,700	5,522
3.4	Fannie Mae-Aces 2016-M11	2.369%	14,000	12,945
3.4	Fannie Mae-Aces 2016-M12	2.529%	14,200	13,264
3.4	Fannie Mae-Aces 2016-M2	2.152%	10,275	9,864
3.4	Fannie Mae-Aces 2016-M3	2.702%	5,800	5,579
3.4	Fannie Mae-Aces 2016-M4	2.576%	5,775	5,442
3.4	Fannie Mae-Aces 2016-M5	2.469%	12,400	11,659
3.4	Fannie Mae-Aces 2016-M6	2.488%	8,500	7,934
3.4	Fannie Mae-Aces 2016-M7	2.157%	2,800	2,665
3.4	Fannie Mae-Aces 2016-M7	2.499%	4,625	4,345
3.4	Fannie Mae-Aces 2016-M9	2.292%	17,939	16,691
3.4	Fannie Mae-Aces 2017-M1	2.498%	9,164	8,607
3.4	Fannie Mae-Aces 2017-M10	2.647%	5,910	5,665
3.4	Fannie Mae-Aces 2017-M11	2.980%	4,000	3,852
3.4	Fannie Mae-Aces 2017-M12	3.182%	17,150	16,906
3.4	Fannie Mae-Aces 2017-M15	3.196%	15,725	15,386
3.4	Fannie Mae-Aces 2017-M3	2.568%	10,730	10,123
3.4	Fannie Mae-Aces 2017-M4	2.683%	12,000	11,406

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^{3,4} Fannie Mae-Aces 2017-M7	2.961%	2/25/27	9,125	8,797
^{3,4} Fannie Mae-Aces 2017-M8	3.061%	5/25/27	12,200	11,970
^{3,4} Fannie Mae-Aces 2018-M2	2.999%	1/25/28	24,025	22,979
^{3,4} Fannie Mae-Aces 2018-M4	3.144%	3/25/28	9,518	9,204
^{3,4} Fannie Mae-Aces 2018-M7	3.150%	3/25/28	5,275	5,134
^{3,4} Fannie Mae-Aces 2018-M8	3.325%	6/25/28	5,663	5,626
^{*,3,4} Federal Housing Administration	7.430%	10/1/20	1	1
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K005	3.484%	4/25/19	1,485	1,488
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K006	3.398%	7/25/19	2,320	2,329
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K009	2.757%	5/25/20	1,199	1,198
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K010	3.320%	7/25/20	1,223	1,223
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K011	4.084%	11/25/20	13,725	14,049
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K012	4.186%	12/25/20	1,025	1,053
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K014	3.871%	4/25/21	6,785	6,919
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K017	2.873%	12/25/21	18,650	18,530
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K019	2.272%	3/25/22	7,835	7,622
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K020	2.373%	5/25/22	20,750	20,225
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K021	2.396%	6/25/22	11,840	11,538
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K022	2.355%	7/25/22	870	846
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K026	2.510%	11/25/22	16,600	16,193
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K027	2.637%	1/25/23	16,625	16,285
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K028	3.111%	2/25/23	26,300	26,353
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K029	3.320%	2/25/23	16,425	16,540
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K030	2.779%	9/25/22	10,247	10,194
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K030	3.250%	4/25/23	17,675	17,748
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K031	3.300%	4/25/23	16,452	16,551
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K032	3.016%	2/25/23	10,136	10,100
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K032	3.310%	5/25/23	17,660	17,848
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K033	2.871%	2/25/23	11,243	11,176
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K033	3.060%	7/25/23	19,075	18,980
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K034	3.531%	7/25/23	15,354	15,605
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K035	3.458%	8/25/23	19,775	20,098
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K036	3.527%	10/25/23	17,403	17,688
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K037	3.490%	1/25/24	1,475	1,497
^{3,4} FHLMC Multifamily Structured Pass Through Certificates K038	2.604%	10/25/23	3,882	3,830

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3.4 FHLMC Multifamily Structured Pass Through Certificates K038	3.389%	3/25/24	19,450	19,658
3.4 FHLMC Multifamily Structured Pass Through Certificates K039	2.683%	12/25/23	2,812	2,784
3.4 FHLMC Multifamily Structured Pass Through Certificates K039	3.303%	7/25/24	10,850	10,923
3.4 FHLMC Multifamily Structured Pass Through Certificates K040	2.768%	4/25/24	4,855	4,792
3.4 FHLMC Multifamily Structured Pass Through Certificates K040	3.241%	9/25/24	14,400	14,444
3.4 FHLMC Multifamily Structured Pass Through Certificates K041	3.171%	10/25/24	14,025	14,046
3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.267%	6/25/24	2,405	2,324
3.4 FHLMC Multifamily Structured Pass Through Certificates K042	2.670%	12/25/24	6,450	6,262
3.4 FHLMC Multifamily Structured Pass Through Certificates K043	2.532%	10/25/23	2,461	2,418
3.4 FHLMC Multifamily Structured Pass Through Certificates K043	3.062%	12/25/24	8,400	8,341
3.4 FHLMC Multifamily Structured Pass Through Certificates K045	2.493%	11/25/24	5,093	4,967
3.4 FHLMC Multifamily Structured Pass Through Certificates K045	3.023%	1/25/25	9,050	8,960
3.4 FHLMC Multifamily Structured Pass Through Certificates K046	3.205%	3/25/25	9,175	9,181
3.4 FHLMC Multifamily Structured Pass Through Certificates K047	2.827%	12/25/24	2,409	2,356
3.4 FHLMC Multifamily Structured Pass Through Certificates K047	3.329%	5/25/25	6,850	6,902
3.4 FHLMC Multifamily Structured Pass Through Certificates K048	3.284%	6/25/25	11,600	11,657
3.4 FHLMC Multifamily Structured Pass Through Certificates K049	3.010%	7/25/25	6,350	6,271
3.4 FHLMC Multifamily Structured Pass Through Certificates K050	3.334%	8/25/25	10,325	10,390
3.4 FHLMC Multifamily Structured Pass Through Certificates K052	3.151%	11/25/25	7,025	6,992
3.4 FHLMC Multifamily Structured Pass Through Certificates K053	2.995%	12/25/25	4,050	3,990
3.4 FHLMC Multifamily Structured Pass Through Certificates K054	2.745%	1/25/26	10,375	9,996
3.4 FHLMC Multifamily Structured Pass Through Certificates K055	2.673%	3/25/26	11,200	10,720
3.4 FHLMC Multifamily Structured Pass Through Certificates K056	2.525%	5/25/26	8,625	8,163
3.4 FHLMC Multifamily Structured Pass Through Certificates K057	2.570%	7/25/26	15,025	14,246
3.4 FHLMC Multifamily Structured Pass Through Certificates K058	2.653%	8/25/26	8,475	8,067
3.4 FHLMC Multifamily Structured Pass Through Certificates K059	3.120%	9/25/26	4,000	3,938
3.4 FHLMC Multifamily Structured Pass Through Certificates K060	3.300%	10/25/26	4,321	4,306
3.4 FHLMC Multifamily Structured Pass Through Certificates K061	3.347%	11/25/26	9,800	9,792
3.4 FHLMC Multifamily Structured Pass Through Certificates K062	3.413%	12/25/26	10,350	10,383
3.4 FHLMC Multifamily Structured Pass Through Certificates K063	3.430%	1/25/27	25,950	26,064
3.4 FHLMC Multifamily Structured Pass Through Certificates K064	3.224%	3/25/27	10,700	10,585
3.4 FHLMC Multifamily Structured Pass Through Certificates K066	3.117%	6/25/27	8,060	7,899

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3.4 FHLMC Multifamily Structured Pass Through Certificates K068	3.244%	8/25/27	6,675	6,604
3.4 FHLMC Multifamily Structured Pass Through Certificates K069	3.187%	9/25/27	12,000	11,816
3.4 FHLMC Multifamily Structured Pass Through Certificates K070	3.303%	11/25/27	3,875	3,850
3.4 FHLMC Multifamily Structured Pass Through Certificates K071	3.286%	11/25/27	5,325	5,284
3.4 FHLMC Multifamily Structured Pass Through Certificates K072	3.444%	12/25/27	5,800	5,823
3.4 FHLMC Multifamily Structured Pass Through Certificates K075	3.650%	2/25/28	8,950	9,113
3.4 FHLMC Multifamily Structured Pass Through Certificates K076	3.900%	4/25/28	21,000	21,797
3.4 FHLMC Multifamily Structured Pass Through Certificates K152	3.080%	1/25/31	5,800	5,583
3.4 FHLMC Multifamily Structured Pass Through Certificates K153	3.294%	3/25/29	10,000	9,904
3.4 FHLMC Multifamily Structured Pass Through Certificates K153	3.117%	10/25/31	8,700	8,354
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	11/25/32	5,202	5,289
3.4 FHLMC Multifamily Structured Pass Through Certificates K155	3.750%	4/25/33	11,212	11,333
3.4 FHLMC Multifamily Structured Pass Through Certificates K503	1.384%	1/25/19	2,826	2,811
3.4 FHLMC Multifamily Structured Pass Through Certificates K503	2.456%	8/25/19	17,225	17,179
3.4 FHLMC Multifamily Structured Pass Through Certificates K504	2.566%	9/25/20	5,775	5,744
3.4 FHLMC Multifamily Structured Pass Through Certificates K704	2.412%	8/25/18	1,350	1,348
3.4 FHLMC Multifamily Structured Pass Through Certificates K706	2.323%	10/25/18	6,372	6,360
3.4 FHLMC Multifamily Structured Pass Through Certificates K707	2.220%	12/25/18	7,650	7,634
3.4 FHLMC Multifamily Structured Pass Through Certificates K709	2.086%	3/25/19	350	349
3.4 FHLMC Multifamily Structured Pass Through Certificates K710	1.883%	5/25/19	1,466	1,455
3.4 FHLMC Multifamily Structured Pass Through Certificates K711	1.321%	12/25/18	1,805	1,796
3.4 FHLMC Multifamily Structured Pass Through Certificates K711	1.730%	7/25/19	23,375	23,171
3.4 FHLMC Multifamily Structured Pass Through Certificates K712	1.869%	11/25/19	10,680	10,565
3.4 FHLMC Multifamily Structured Pass Through Certificates K713	2.313%	3/25/20	27,409	27,174
3.4 FHLMC Multifamily Structured Pass Through Certificates K714	3.034%	10/25/20	23,455	23,485
3.4 FHLMC Multifamily Structured Pass Through Certificates K716	2.413%	1/25/21	1,970	1,939
3.4 FHLMC Multifamily Structured Pass Through Certificates K716	3.130%	6/25/21	18,645	18,694
3.4 FHLMC Multifamily Structured Pass Through Certificates K717	2.991%	9/25/21	11,200	11,182
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.375%	9/25/21	10,510	10,295
3.4 FHLMC Multifamily Structured Pass Through Certificates K718	2.791%	1/25/22	10,825	10,728
3.4 FHLMC Multifamily Structured Pass Through Certificates K722	2.183%	5/25/22	3,896	3,779
3.4 FHLMC Multifamily Structured Pass Through Certificates K731	3.600%	2/25/25	13,200	13,495

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3.4 FHLMC Multifamily Structured Pass Through Certificates KW01	2.853%	1/25/26	11,600	11,237
3.4 FHLMC Multifamily Structures Pass Through Certificates K073	3.350%	1/25/28	7,175	7,114
3.4 FHLMC Multifamily Structures Pass Through Certificates K074	3.600%	1/25/28	13,150	13,367
3.4 FHLMC Multifamily Structures Pass Through Certificates K1504	3.424%	4/25/32	2,100	2,073
3.4 FHLMC Multifamily Structures Pass Through Certificates K1504	3.459%	11/25/32	2,475	2,461
3.4 FHLMC Multifamily Structures Pass Through Certificates K715	2.856%	1/25/21	6,180	6,162
3.4 FHLMC Multifamily Structures Pass Through Certificates K720	2.716%	6/25/22	7,525	7,430
3.4 FHLMC Multifamily Structures Pass Through Certificates K723	2.454%	8/25/23	7,425	7,199
3.4 FHLMC Multifamily Structures Pass Through Certificates K724	3.062%	11/25/23	9,000	8,950
3.4 FHLMC Multifamily Structures Pass Through Certificates K725	3.002%	1/25/24	21,090	20,980
3.4 FHLMC Multifamily Structures Pass Through Certificates K725	2.946%	7/25/24	12,500	12,334
3.4 FHLMC Multifamily Structures Pass Through Certificates K726	2.905%	4/25/24	11,000	10,837
3.4 FHLMC Multifamily Structures Pass Through Certificates K728	3.064%	8/25/24	16,000	15,878
3.4 FHLMC Multifamily Structures Pass Through Certificates K730	3.452%	9/24/24	1,243	1,260
3.4 FHLMC Multifamily Structures Pass Through Certificates K730	3.590%	1/25/25	15,975	16,319
3.4 FHLMC Multifamily Structures Pass Through Certificates K732	3.700%	5/25/25	13,200	13,560
4 Fifth Third Auto Trust 2015-1	1.420%	3/16/20	1,368	1,364
4 Ford Credit Auto Lease Trust 2018-A	2.930%	6/15/21	7,350	7,343
4 Ford Credit Auto Lease Trust 2018-A	3.050%	8/15/21	775	774
4 Ford Credit Auto Owner Trust 2015-A	1.280%	9/15/19	7	7
4 Ford Credit Auto Owner Trust 2015-A	1.640%	6/15/20	850	848
4 Ford Credit Auto Owner Trust 2015-B	1.160%	11/15/19	278	277
4 Ford Credit Auto Owner Trust 2015-B	1.580%	8/15/20	1,450	1,443
4 Ford Credit Auto Owner Trust 2015-C	1.410%	2/15/20	648	646
4 Ford Credit Auto Owner Trust 2015-C	1.740%	2/15/21	1,300	1,291
4 Ford Credit Auto Owner Trust 2017-A	1.670%	6/15/21	6,650	6,572
4 Ford Credit Auto Owner Trust 2017-A	1.920%	4/15/22	3,975	3,892
4 Ford Credit Auto Owner Trust 2017-B	1.690%	11/15/21	7,726	7,598
4 Ford Credit Auto Owner Trust 2017-B	1.870%	9/15/22	1,065	1,036
4 Ford Credit Auto Owner Trust 2017-C	2.010%	3/15/22	21,225	20,930
4 Ford Credit Floorplan Master Owner Trust A Series 2016-1	1.760%	2/15/21	11,400	11,342
4 Ford Credit Floorplan Master Owner Trust A Series 2017-2	2.160%	9/15/22	9,470	9,285
4 Ford Credit Floorplan Master Owner Trust A Series 2017-3	2.480%	9/15/24	9,800	9,542
4 Ford Credit Floorplan Master Owner Trust A Series 2018-1	2.950%	5/15/23	13,125	13,076
4 Ford Credit Floorplan Master Owner Trust A Series 2018-2	3.170%	3/15/25	11,925	11,879
4 GM Financial Automobile Leasing Trust 2015-3	1.810%	11/20/19	1,551	1,550
4 GM Financial Automobile Leasing Trust 2016-1	1.790%	3/20/20	5,825	5,810
4 GM Financial Automobile Leasing Trust 2016-2	1.620%	9/20/19	2,792	2,783
4 GM Financial Automobile Leasing Trust 2016-3	1.610%	12/20/19	3,708	3,694
4 GM Financial Automobile Leasing Trust 2018-1	2.610%	1/20/21	7,375	7,335
4 GM Financial Automobile Leasing Trust 2018-1	2.680%	12/20/21	1,575	1,563
4 GM Financial Automobile Leasing Trust 2018-2	3.060%	6/21/21	2,650	2,651
4 GM Financial Automobile Leasing Trust 2018-2	3.160%	4/20/22	1,050	1,051

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	GM Financial Consumer Automobile 2018-2	2.810%	12/16/22	6,300	6,281
4	GM Financial Consumer Automobile 2018-2	3.020%	12/18/23	5,250	5,228
4	GS Mortgage Securities Corporation II 2013-GC10	2.943%	2/10/46	4,077	3,995
4	GS Mortgage Securities Corporation II 2013-GC10	3.279%	2/10/46	1,529	1,505
4	GS Mortgage Securities Corporation II 2015-GC30	2.726%	5/10/50	4,025	4,000
4	GS Mortgage Securities Corporation II 2015-GC30	3.382%	5/10/50	5,700	5,623
4	GS Mortgage Securities Trust 2011-GC5	3.707%	8/10/44	3,220	3,259
4	GS Mortgage Securities Trust 2012-GC6	3.482%	1/10/45	12,453	12,560
4	GS Mortgage Securities Trust 2012-GCJ7	3.377%	5/10/45	7,091	7,112
4	GS Mortgage Securities Trust 2012-GCJ9	2.773%	11/10/45	5,518	5,391
4	GS Mortgage Securities Trust 2013-GCJ12	3.135%	6/10/46	5,682	5,621
4	GS Mortgage Securities Trust 2013-GCJ12	3.375%	6/10/46	1,792	1,756
4	GS Mortgage Securities Trust 2013-GCJ14	2.995%	8/10/46	134	134
4	GS Mortgage Securities Trust 2013-GCJ14	3.817%	8/10/46	1,470	1,492
4	GS Mortgage Securities Trust 2013-GCJ14	4.243%	8/10/46	7,350	7,616
4	GS Mortgage Securities Trust 2013-GCJ16	3.033%	11/10/46	1,724	1,725
4	GS Mortgage Securities Trust 2013-GCJ16	3.813%	11/10/46	1,100	1,118
4	GS Mortgage Securities Trust 2013-GCJ16	4.271%	11/10/46	1,525	1,584
4	GS Mortgage Securities Trust 2014-GC18	4.074%	1/10/47	10,725	11,046
4	GS Mortgage Securities Trust 2014-GC18	4.383%	1/10/47	1,975	2,030
4	GS Mortgage Securities Trust 2014-GC22	3.467%	6/10/47	2,225	2,243
4	GS Mortgage Securities Trust 2014-GC22	3.516%	6/10/47	346	347
4	GS Mortgage Securities Trust 2014-GC22	3.862%	6/10/47	1,950	1,981
4	GS Mortgage Securities Trust 2014-GC24	3.931%	9/10/47	7,125	7,259
4	GS Mortgage Securities Trust 2014-GC24	4.642%	9/10/47	1,675	1,723
4	GS Mortgage Securities Trust 2014-GC26	2.902%	11/10/47	1,850	1,850
4	GS Mortgage Securities Trust 2014-GC26	3.365%	11/10/47	3,400	3,413
4	GS Mortgage Securities Trust 2014-GC26	3.629%	11/10/47	11,450	11,496
4	GS Mortgage Securities Trust 2014-GC26	3.964%	11/10/47	2,000	2,005
4	GS Mortgage Securities Trust 2014-GC26	4.215%	11/10/47	1,700	1,721
4	GS Mortgage Securities Trust 2015-GC28	3.396%	2/10/48	6,200	6,114
4	GS Mortgage Securities Trust 2015-GC32	3.513%	7/10/48	5,775	5,812
4	GS Mortgage Securities Trust 2015-GC32	3.764%	7/10/48	2,275	2,297
4	GS Mortgage Securities Trust 2015-GC34	3.278%	10/10/48	5,900	5,869
4	GS Mortgage Securities Trust 2015-GC34	3.506%	10/10/48	5,600	5,539
4	GS Mortgage Securities Trust 2016-GS2	3.050%	5/10/49	4,425	4,243
4	GS Mortgage Securities Trust 2016-GS3	2.850%	10/10/49	11,450	10,781
4	GS Mortgage Securities Trust 2016-GS4	3.442%	11/10/49	3,950	3,879
4	GS Mortgage Securities Trust 2016-GS4	3.645%	11/10/49	2,925	2,888
4	GS Mortgage Securities Trust 2017-GS5	3.674%	3/10/50	8,350	8,342
4	GS Mortgage Securities Trust 2017-GS5	3.826%	3/10/50	3,350	3,328
4	GS Mortgage Securities Trust 2017-GS6	3.433%	5/10/50	8,250	8,081
4	GS Mortgage Securities Trust 2017-GS7	3.430%	8/10/50	13,194	12,857
4	GS Mortgage Securities Trust 2017-GS7	3.663%	8/10/50	3,519	3,491
4	Honda Auto Receivables 2015-2 Owner Trust	1.470%	8/23/21	1,985	1,982
4	Honda Auto Receivables 2015-3 Owner Trust	1.560%	10/18/21	1,134	1,130
4	Honda Auto Receivables 2015-4 Owner Trust	1.230%	9/23/19	2,054	2,047
4	Honda Auto Receivables 2015-4 Owner Trust	1.440%	1/21/22	1,600	1,587
4	Honda Auto Receivables 2017-2 Owner Trust	1.680%	8/16/21	8,389	8,270
4	Honda Auto Receivables 2017-2 Owner Trust	1.870%	9/15/23	1,864	1,818
4	Honda Auto Receivables 2017-4 Owner Trust	2.050%	11/22/21	5,850	5,771
4	Honda Auto Receivables 2018-1 Owner Trust	2.640%	2/15/22	12,825	12,757
4	Honda Auto Receivables 2018-1 Owner Trust	2.830%	5/15/24	3,396	3,378
4	Honda Auto Receivables 2018-2 Owner Trust	3.010%	5/18/22	3,650	3,655
4	Honda Auto Receivables 2018-2 Owner Trust	3.160%	8/19/24	2,600	2,612
4	Huntington Auto Trust 2015-1	1.240%	9/16/19	78	78
4	Hyundai Auto Receivables Trust 2015-A	1.370%	7/15/20	820	818
4	Hyundai Auto Receivables Trust 2015-C	1.460%	2/18/20	728	726
4	Hyundai Auto Receivables Trust 2015-C	1.780%	11/15/21	1,500	1,489
4	Hyundai Auto Receivables Trust 2016-A	1.560%	9/15/20	1,470	1,463
4	Hyundai Auto Receivables Trust 2016-B	1.290%	4/15/21	4,850	4,786
4	Hyundai Auto Receivables Trust 2016-B	1.450%	11/15/22	3,625	3,515
4	Hyundai Auto Receivables Trust 2018-A	2.790%	7/15/22	3,425	3,414
4	Hyundai Auto Receivables Trust 2018-A	2.940%	6/17/24	4,200	4,182

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C6	3.507%	5/15/45	7,827	7,873
4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8	2.829%	10/15/45	6,379	6,257
4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-CIBX	3.483%	6/15/45	7,490	7,524
4 JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	2.840%	12/15/47	3,750	3,674
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.143%	12/15/47	2,314	2,293
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10	3.372%	12/15/47	1,735	1,713
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	3.674%	12/15/46	1,600	1,621
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	3.881%	12/15/46	2,300	2,355
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.166%	12/15/46	9,174	9,480
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	4.517%	12/15/46	1,600	1,660
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	5.112%	12/15/46	1,600	1,677
4 JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11	2.960%	4/15/46	11,478	11,274
4 JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	2.872%	7/15/47	2,250	2,250
4 JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20	3.805%	7/15/47	850	861
4 JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1	3.914%	1/15/49	4,600	4,673
4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3	2.870%	8/15/49	14,325	13,496
4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.648%	12/15/49	5,800	5,769
4 JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4	3.870%	12/15/49	4,650	4,637
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.050%	7/15/50	5,700	5,653
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.490%	7/15/50	3,000	2,946
4 JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6	3.744%	7/15/50	4,500	4,440
4 JPMBB Commercial Mortgage Securities Trust 2013-C12	3.664%	7/15/45	1,776	1,799
4 JPMBB Commercial Mortgage Securities Trust 2013-C12	4.170%	7/15/45	1,184	1,205
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	3.761%	8/15/46	1,680	1,705
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.133%	8/15/46	4,470	4,617
4 JPMBB Commercial Mortgage Securities Trust 2013-C14	4.409%	8/15/46	1,260	1,300
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	2.977%	11/15/45	1,268	1,269
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	3.659%	11/15/45	420	425
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.131%	11/15/45	2,940	3,036
4 JPMBB Commercial Mortgage Securities Trust 2013-C15	4.420%	11/15/45	1,680	1,735
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	3.003%	1/15/47	790	790
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	3.705%	1/15/47	1,650	1,674

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.199%	1/15/47	5,500	5,690
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	4.458%	1/15/47	1,100	1,138
4 JPMBB Commercial Mortgage Securities Trust 2013-C17	5.044%	1/15/47	1,650	1,724
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.079%	2/15/47	6,590	6,775
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.439%	2/15/47	1,173	1,211
4 JPMBB Commercial Mortgage Securities Trust 2014-C18	4.974%	2/15/47	1,422	1,476
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.046%	4/15/47	2,177	2,180
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.669%	4/15/47	2,800	2,838
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	3.997%	4/15/47	2,800	2,866
4 JPMBB Commercial Mortgage Securities Trust 2014-C19	4.243%	4/15/47	2,225	2,276
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.428%	8/15/47	1,411	1,419
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.775%	8/15/47	1,375	1,392
4 JPMBB Commercial Mortgage Securities Trust 2014-C21	3.997%	8/15/47	850	858
4 JPMBB Commercial Mortgage Securities Trust 2014-C22	3.801%	9/15/47	8,325	8,439
4 JPMBB Commercial Mortgage Securities Trust 2014-C22	4.110%	9/15/47	2,225	2,255
4 JPMBB Commercial Mortgage Securities Trust 2014-C23	3.934%	9/15/47	4,175	4,259
4 JPMBB Commercial Mortgage Securities Trust 2014-C23	4.202%	9/15/47	2,462	2,513
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	2.940%	11/15/47	2,807	2,807
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.639%	11/15/47	2,275	2,283
4 JPMBB Commercial Mortgage Securities Trust 2014-C24	3.914%	11/15/47	4,125	4,143
4 JPMBB Commercial Mortgage Securities Trust 2014-C25	3.672%	11/15/47	9,975	10,028
4 JPMBB Commercial Mortgage Securities Trust 2014-C25	4.065%	11/15/47	2,775	2,807
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.019%	1/15/48	5,725	5,727
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.494%	1/15/48	17,150	17,051
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.800%	1/15/48	2,875	2,865
4 JPMBB Commercial Mortgage Securities Trust 2014-C26	3.951%	1/15/48	2,875	2,854
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	2.734%	2/15/48	4,695	4,678
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.017%	2/15/48	5,715	5,650
4 JPMBB Commercial Mortgage Securities Trust 2015-C27	3.179%	2/15/48	3,048	2,971
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	2.773%	10/15/48	5,725	5,703
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.227%	10/15/48	6,775	6,617
4 JPMBB Commercial Mortgage Securities Trust 2015-C28	3.532%	10/15/48	1,725	1,691

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	2.921%	5/15/48	4,887	4,874
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.304%	5/15/48	2,963	2,960
4 JPMBB Commercial Mortgage Securities Trust 2015-C29	3.611%	5/15/48	4,650	4,643
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.559%	7/15/48	5,775	5,823
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	3.822%	7/15/48	5,675	5,740
4 JPMBB Commercial Mortgage Securities Trust 2015-C30	4.226%	7/15/48	2,900	2,961
4 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.540%	8/15/48	2,772	2,793
4 JPMBB Commercial Mortgage Securities Trust 2015-C31	3.801%	8/15/48	2,960	2,990
4 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.358%	11/15/48	5,875	5,872
4 JPMBB Commercial Mortgage Securities Trust 2015-C32	3.598%	11/15/48	5,875	5,854
4 JPMBB Commercial Mortgage Securities Trust 2015-C33	3.770%	12/15/48	4,230	4,258
4 JPMBB Commercial Mortgage Securities Trust 2016-C1	3.316%	3/15/49	4,675	4,656
4 JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.723%	3/15/50	17,175	17,174
4 JPMCC Commercial Mortgage Securities Trust 2017-JP5	3.876%	3/15/50	3,200	3,189
4 JPMDB Commercial Mortgage Securities Trust 2016-C2	3.144%	6/15/49	4,400	4,246
4 JPMDB Commercial Mortgage Securities Trust 2016-C2	3.484%	6/15/49	2,050	1,992
4 JPMDB Commercial Mortgage Securities Trust 2017-C5	3.694%	3/15/50	14,250	14,250
4 JPMDB Commercial Mortgage Securities Trust 2017-C5	3.858%	3/15/50	5,600	5,574
4 JPMDB Commercial Mortgage Securities Trust 2017-C7	3.409%	10/15/50	3,850	3,762
4 JPMDB Commercial Mortgage Securities Trust 2017-C7	3.713%	10/15/50	2,400	2,361
4 JPMDB Commercial Mortgage Securities Trust 2018-C8	4.211%	6/15/51	13,125	13,605
4 JPMDB Commercial Mortgage Securities Trust 2018-C8	4.421%	6/15/51	1,575	1,636
4 LB-UBS Commercial Mortgage Trust 2008-C1	6.319%	4/15/41	7	7
4 Mercedes-Benz Auto Lease Trust 2017-A	1.790%	4/15/20	5,525	5,492
4 Mercedes-Benz Auto Lease Trust 2017-A	2.010%	1/17/23	3,700	3,665
4 Mercedes-Benz Auto Lease Trust 2018-A	2.410%	2/16/21	4,775	4,745
4 Mercedes-Benz Auto Lease Trust 2018-A	2.510%	10/16/23	800	793
4 Mercedes-Benz Auto Receivables Trust 2015-1	1.340%	12/16/19	670	668
4 Mercedes-Benz Auto Receivables Trust 2015-1	1.750%	12/15/21	1,175	1,166
4 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C5	3.176%	8/15/45	3,025	3,003
4 Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6	2.858%	11/15/45	3,000	2,948
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10	4.219%	7/15/46	8,000	8,232
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.303%	8/15/46	1,680	1,742
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	4.503%	8/15/46	840	869
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	3.001%	10/15/46	1,507	1,507

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12	4.259%	10/15/46	3,915	4,055
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	2.936%	11/15/46	1,694	1,694
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.039%	11/15/46	3,500	3,603
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13	4.899%	11/15/46	1,750	1,812
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	2.918%	2/15/46	3,011	2,958
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7	3.214%	2/15/46	599	588
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.134%	12/15/48	3,475	3,437
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8	3.376%	12/15/48	1,800	1,774
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.102%	5/15/46	3,475	3,422
4 Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9	3.456%	5/15/46	2,150	2,131
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	2.916%	2/15/47	1,918	1,920
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	3.669%	2/15/47	4,695	4,742
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.064%	2/15/47	4,475	4,591
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14	4.793%	2/15/47	1,600	1,667
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	2.849%	6/15/47	850	850
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.477%	6/15/47	1,125	1,134
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	3.892%	6/15/47	4,200	4,275
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.480%	6/15/47	1,675	1,706
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.194%	10/15/47	4,793	4,806
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	3.923%	10/15/47	1,400	1,426
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18	4.587%	10/15/47	1,675	1,712
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.101%	12/15/47	5,700	5,703
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.326%	12/15/47	3,925	3,922
4 Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19	3.526%	12/15/47	5,050	5,030
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.069%	2/15/48	2,875	2,852
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20	3.249%	2/15/48	10,125	9,914
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21	3.338%	3/15/48	2,500	2,460
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.040%	4/15/48	5,725	5,663
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.306%	4/15/48	4,500	4,418
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22	3.883%	4/15/48	2,875	2,861
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	2.982%	7/15/50	2,900	2,897
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.398%	7/15/50	1,750	1,745

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23	3.719%	7/15/50	5,775	5,811
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.383%	10/15/48	6,550	6,537
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25	3.635%	10/15/48	3,475	3,481
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.323%	10/15/48	3,825	3,821
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26	3.531%	10/15/48	4,325	4,304
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.557%	12/15/47	2,950	2,952
4 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27	3.753%	12/15/47	3,500	3,532
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.288%	1/15/49	4,175	4,155
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28	3.544%	1/15/49	11,975	11,863
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.140%	5/15/49	2,200	2,157
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29	3.325%	5/15/49	1,250	1,220
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	2.860%	9/15/49	11,700	11,006
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31	3.102%	11/15/49	14,200	13,588
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.720%	12/15/49	11,600	11,589
4 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32	3.994%	12/15/49	4,625	4,685
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.599%	5/15/50	8,150	8,051
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33	3.852%	5/15/50	5,200	5,165
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.276%	11/15/52	5,725	5,549
4 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34	3.536%	11/15/52	8,325	8,176
4 Morgan Stanley Capital I Trust 2005-IQ9	4.770%	7/15/56	39	39
4 Morgan Stanley Capital I Trust 2012-C4	3.244%	3/15/45	7,000	6,982
4 Morgan Stanley Capital I Trust 2012-C4	3.773%	3/15/45	2,900	2,900
4 Morgan Stanley Capital I Trust 2015-UBS8	3.809%	12/15/48	4,100	4,142
4 Morgan Stanley Capital I Trust 2016-BNK2	3.049%	11/15/49	5,850	5,575
4 Morgan Stanley Capital I Trust 2016-BNK2	3.282%	11/15/49	4,707	4,517
4 Morgan Stanley Capital I Trust 2016-UB11	2.782%	8/15/49	11,700	10,942
4 Morgan Stanley Capital I Trust 2016-UB12	3.778%	12/15/49	5,000	4,970
4 Morgan Stanley Capital I Trust 2016-UBS12	3.596%	12/15/49	11,625	11,519
4 Morgan Stanley Capital I Trust 2017-H1	3.530%	6/15/50	7,500	7,380
4.9 National Australia Bank Ltd.	2.250%	3/16/21	16,000	15,636
4 Nissan Auto Lease Trust 2016-B	1.610%	1/18/22	5,250	5,218
4 Nissan Auto Lease Trust 2017-B	2.050%	9/15/20	3,800	3,764
4 Nissan Auto Lease Trust 2017-B	2.170%	12/15/21	1,000	987
4 Nissan Auto Receivables 2015-A Owner Trust	1.050%	10/15/19	305	305
4 Nissan Auto Receivables 2015-B Owner Trust	1.340%	3/16/20	1,116	1,113
4 Nissan Auto Receivables 2015-B Owner Trust	1.790%	1/17/22	1,750	1,733
4 Nissan Auto Receivables 2015-C Owner Trust	1.370%	5/15/20	903	899
4 Nissan Auto Receivables 2015-C Owner Trust	1.670%	2/15/22	2,975	2,934
4 Nissan Auto Receivables 2016-B Owner Trust	1.540%	10/17/22	2,500	2,442
4 Nissan Auto Receivables 2016-C Owner Trust	1.180%	1/15/21	4,850	4,796
4 Nissan Auto Receivables 2016-C Owner Trust	1.380%	1/17/23	4,250	4,130
4 Nissan Auto Receivables 2017-B Owner Trust	1.750%	10/15/21	7,550	7,431
4 Nissan Auto Receivables 2017-B Owner Trust	1.950%	10/16/23	3,469	3,373
4 Nissan Auto Receivables 2018-A Owner Trust	2.650%	5/16/22	7,025	6,984
4 Nissan Auto Receivables 2018-A Owner Trust	2.890%	6/17/24	5,300	5,277

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Nissan Master Owner Trust Receivables Series 2016-A	1.540%	6/15/21	5,750	5,683
4	Public Service New Hampshire Funding LLC 2018-1	3.094%	2/1/26	2,425	2,428
4	Public Service New Hampshire Funding LLC 2018-1	3.506%	8/1/28	1,175	1,184
4	Public Service New Hampshire Funding LLC 2018-1	3.814%	2/1/35	2,825	2,847
4	Royal Bank of Canada	2.200%	9/23/19	19,475	19,327
4	Royal Bank of Canada	2.100%	10/14/20	57,900	56,652
4	Royal Bank of Canada	1.875%	2/5/21	8,625	8,484
4	Royal Bank of Canada	2.300%	3/22/21	8,750	8,561
4	Santander Drive Auto Receivables Trust 2017-3	1.870%	6/15/21	5,390	5,352
4	Santander Drive Auto Receivables Trust 2018-1	2.320%	8/16/21	2,075	2,059
4	Santander Drive Auto Receivables Trust 2018-2	2.750%	9/15/21	3,150	3,145
4	Santander Drive Auto Receivables Trust 2018-2	3.030%	9/15/22	3,425	3,415
4	Santander Drive Auto Receivables Trust 2018-2	3.350%	7/17/23	3,150	3,139
4	Santander Drive Auto Receivables Trust 2018-3	3.030%	2/15/22	2,125	2,126
4	Santander Drive Auto Receivables Trust 2018-3	3.290%	10/17/22	1,850	1,852
4	Santander Drive Auto Receivables Trust 2018-3	3.510%	8/15/23	3,450	3,452
4	SG Commercial Mortgage Securities Trust 2016-C5	3.055%	10/10/48	9,000	8,580
4	Synchrony Credit Card Master Note Trust 2016-2	2.210%	5/15/24	21,306	20,761
4	Synchrony Credit Card Master Note Trust 2016-3	1.580%	9/15/22	8,550	8,420
4	Synchrony Credit Card Master Note Trust 2017-2	2.620%	10/15/25	9,050	8,798
4	Synchrony Credit Card Master Note Trust 2018-1	2.970%	3/15/24	15,750	15,689
4	Synchrony Credit Card Master Note Trust 2018-2	3.470%	5/15/26	15,675	15,737
4	Synchrony Credit Card Master Note Trust Series 2012-7	1.760%	9/15/22	6,545	6,463
4	TIAA Seasoned Commercial Mortgage Trust 2007-C4	5.477%	8/15/39	297	296
4,9	Toronto-Dominion Bank	2.250%	3/15/21	13,400	13,099
4,9	Toronto-Dominion Bank	2.500%	1/18/22	15,000	14,654
4	Toyota Auto Receivables 2015-B Owner Trust	1.270%	5/15/19	188	188
4	Toyota Auto Receivables 2015-B Owner Trust	1.740%	9/15/20	5,200	5,185
4	Toyota Auto Receivables 2015-C Owner Trust	1.340%	6/17/19	418	418
4	Toyota Auto Receivables 2015-C Owner Trust	1.690%	12/15/20	5,000	4,980
4	Toyota Auto Receivables 2016-B Owner Trust	1.300%	4/15/20	1,666	1,658
4	Toyota Auto Receivables 2016-B Owner Trust	1.520%	8/16/21	3,575	3,518
4	Toyota Auto Receivables 2016-C Owner Trust	1.140%	8/17/20	3,471	3,444
4	Toyota Auto Receivables 2016-C Owner Trust	1.320%	11/15/21	2,525	2,466
4	Toyota Auto Receivables 2017-D Owner Trust	1.930%	1/18/22	12,750	12,547
4	Toyota Auto Receivables 2018-A Owner Trust	2.350%	5/16/22	7,350	7,278
4	Toyota Auto Receivables 2018-A Owner Trust	2.520%	5/15/23	2,350	2,321
4	Toyota Auto Receivables 2018-B Owner Trust	2.960%	9/15/22	6,500	6,501
4	Toyota Auto Receivables 2018-B Owner Trust	3.110%	11/15/23	1,175	1,179
4	UBS Commercial Mortgage Trust 2017-C1	3.460%	6/15/50	10,100	9,871
4	UBS Commercial Mortgage Trust 2017-C1	3.724%	6/15/50	4,800	4,704
4	UBS Commercial Mortgage Trust 2017-C2	3.487%	8/15/50	8,050	7,892
4	UBS Commercial Mortgage Trust 2017-C2	3.740%	8/15/50	2,150	2,118
4	UBS Commercial Mortgage Trust 2017-C3	3.426%	8/15/50	9,700	9,448
4	UBS Commercial Mortgage Trust 2017-C3	3.739%	8/15/50	4,050	3,999
4	UBS Commercial Mortgage Trust 2017-C4	3.301%	10/15/50	6,450	6,260
4	UBS Commercial Mortgage Trust 2017-C4	3.563%	10/15/50	8,050	7,911
4	UBS Commercial Mortgage Trust 2017-C4	3.836%	10/15/50	3,562	3,503
4	UBS Commercial Mortgage Trust 2017-C5	3.474%	11/15/50	5,325	5,203
4	UBS Commercial Mortgage Trust 2017-C7	3.679%	12/15/50	8,225	8,147
4	UBS Commercial Mortgage Trust 2017-C7	4.061%	12/15/50	4,375	4,407
*,4	UBS Commercial Mortgage Trust 2018-C11	4.241%	6/15/51	7,375	7,596
4	UBS Commercial Mortgage Trust 2018-C8	3.720%	2/15/51	7,900	7,863
4	UBS Commercial Mortgage Trust 2018-C8	3.983%	2/15/51	15,850	16,069
4	UBS Commercial Mortgage Trust 2018-C8	4.215%	2/15/51	4,225	4,304
4	UBS-Barclays Commercial Mortgage Trust 2013-C5	3.185%	3/10/46	4,636	4,597
4	UBS-Barclays Commercial Mortgage Trust 2013-C6	3.244%	4/10/46	7,716	7,655
4	UBS-Barclays Commercial Mortgage Trust 2013-C6	3.469%	4/10/46	1,150	1,145
4	UBS-Barclays Commercial Mortgage Trust 2018-C10	4.313%	5/15/51	10,475	10,878
4	UBS-Barclays Commercial Mortgage Trust 2018-C9	4.117%	3/15/51	15,800	16,151
4	Volkswagen Auto Loan Enhanced Trust 2018-1	3.020%	11/21/22	2,900	2,897
4	Volkswagen Auto Loan Enhanced Trust 2018-1	3.150%	7/22/24	1,050	1,048
4	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.918%	10/15/45	9,472	9,328

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	2.819%	8/15/50	1,589	1,589
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	3.477%	8/15/50	1,125	1,132
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	3.817%	8/15/50	9,925	10,086
4	Wells Fargo Commercial Mortgage Trust 2014-LC16	4.020%	8/15/50	550	548
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	2.954%	12/15/47	3,400	3,400
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.244%	12/15/47	1,961	1,955
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.271%	12/15/47	4,000	3,970
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.405%	12/15/47	5,650	5,585
4	Wells Fargo Commercial Mortgage Trust 2014-LC18	3.808%	12/15/47	2,850	2,847
4	Wells Fargo Commercial Mortgage Trust 2015-C26	2.991%	2/15/48	5,725	5,648
4	Wells Fargo Commercial Mortgage Trust 2015-C26	3.166%	2/15/48	3,150	3,068
4	Wells Fargo Commercial Mortgage Trust 2015-C26	3.580%	2/15/48	2,275	2,247
4	Wells Fargo Commercial Mortgage Trust 2015-C27	3.190%	2/15/48	14,150	13,850
4	Wells Fargo Commercial Mortgage Trust 2015-C28	3.540%	5/15/48	8,500	8,457
4	Wells Fargo Commercial Mortgage Trust 2015-C28	3.872%	5/15/48	1,619	1,612
4	Wells Fargo Commercial Mortgage Trust 2015-C29	3.400%	6/15/48	5,800	5,809
4	Wells Fargo Commercial Mortgage Trust 2015-C29	3.637%	6/15/48	8,500	8,506
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	2.978%	4/15/50	1,536	1,515
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.184%	4/15/50	14,401	14,035
4	Wells Fargo Commercial Mortgage Trust 2015-LC20	3.719%	4/15/50	2,850	2,808
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.571%	9/15/58	2,350	2,367
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	3.839%	9/15/58	3,425	3,470
4	Wells Fargo Commercial Mortgage Trust 2015-LC22	4.207%	9/15/58	2,925	3,010
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.632%	5/15/48	2,425	2,416
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	2.934%	5/15/48	4,200	4,143
4	Wells Fargo Commercial Mortgage Trust 2015-NXS1	3.148%	5/15/48	2,275	2,216
4	Wells Fargo Commercial Mortgage Trust 2015-P2	3.656%	12/15/48	4,700	4,754
4	Wells Fargo Commercial Mortgage Trust 2015-P2	3.809%	12/15/48	2,950	2,979
4	Wells Fargo Commercial Mortgage Trust 2015-SG1	3.789%	9/15/48	10,375	10,472
4	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.652%	8/15/49	7,850	7,287
4	Wells Fargo Commercial Mortgage Trust 2016-BNK1	2.814%	8/15/49	1,800	1,674
4	Wells Fargo Commercial Mortgage Trust 2016-C32	3.324%	1/15/59	3,084	3,071
4	Wells Fargo Commercial Mortgage Trust 2016-C32	3.560%	1/15/59	6,700	6,653
4	Wells Fargo Commercial Mortgage Trust 2016-C33	3.426%	3/15/59	2,350	2,311
4	Wells Fargo Commercial Mortgage Trust 2016-C34	3.096%	6/15/49	4,700	4,512
4	Wells Fargo Commercial Mortgage Trust 2016-C37	3.794%	12/15/49	4,675	4,699
4	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.825%	10/15/49	5,275	5,125
4	Wells Fargo Commercial Mortgage Trust 2016-LC24	2.942%	10/15/49	9,053	8,576
4	Wells Fargo Commercial Mortgage Trust 2017-C38	3.453%	7/15/50	11,445	11,166
4	Wells Fargo Commercial Mortgage Trust 2017-C38	3.665%	7/15/50	3,243	3,152
4	Wells Fargo Commercial Mortgage Trust 2017-C39	3.418%	9/15/50	9,675	9,420
4	Wells Fargo Commercial Mortgage Trust 2017-C39	3.702%	9/15/50	5,375	5,273
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.317%	10/15/50	5,350	5,184
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.581%	10/15/50	8,025	7,904
4	Wells Fargo Commercial Mortgage Trust 2017-C40	3.854%	10/15/50	2,150	2,128
4	Wells Fargo Commercial Mortgage Trust 2017-C41	3.472%	11/15/50	13,300	12,982
4	Wells Fargo Commercial Mortgage Trust 2017-RB1	3.635%	3/15/50	8,600	8,525
4	Wells Fargo Commercial Mortgage Trust 2017-RC1	3.631%	1/15/60	8,500	8,412
4	Wells Fargo Commercial Mortgage Trust 2018-C43	4.012%	3/15/51	15,825	16,118
4	Wells Fargo Commercial Mortgage Trust 2018-C43	4.152%	3/15/51	2,742	2,806
4	Wells Fargo Commercial Mortgage Trust 2018-C44	4.212%	5/15/51	10,550	10,884
*.4	Wells Fargo Commercial Mortgage Trust 2018-C45	4.184%	6/15/51	10,125	10,428
4	WFRBS Commercial Mortgage Trust 2012-C10	2.875%	12/15/45	10,900	10,684
4	WFRBS Commercial Mortgage Trust 2012-C6	3.440%	4/15/45	7,425	7,462
4	WFRBS Commercial Mortgage Trust 2012-C7	3.431%	6/15/45	4,975	4,995
4	WFRBS Commercial Mortgage Trust 2012-C7	4.090%	6/15/45	4,400	4,408
4	WFRBS Commercial Mortgage Trust 2012-C8	3.001%	8/15/45	3,100	3,066
4	WFRBS Commercial Mortgage Trust 2012-C9	2.870%	11/15/45	6,091	5,980
4	WFRBS Commercial Mortgage Trust 2013-C11	3.071%	3/15/45	4,148	4,099
4	WFRBS Commercial Mortgage Trust 2013-C12	3.198%	3/15/48	1,733	1,720
4	WFRBS Commercial Mortgage Trust 2013-C12	3.560%	3/15/48	820	816
4	WFRBS Commercial Mortgage Trust 2013-C13	3.001%	5/15/45	3,436	3,378
4	WFRBS Commercial Mortgage Trust 2013-C13	3.345%	5/15/45	673	660
4	WFRBS Commercial Mortgage Trust 2013-C14	3.337%	6/15/46	6,000	5,986

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
4 WFRBS Commercial Mortgage Trust 2013-C14	3.488%	6/15/46	3,000	2,960
4 WFRBS Commercial Mortgage Trust 2013-C15	3.720%	8/15/46	1,120	1,135
4 WFRBS Commercial Mortgage Trust 2013-C15	4.153%	8/15/46	4,470	4,622
4 WFRBS Commercial Mortgage Trust 2013-C15	4.358%	8/15/46	1,120	1,145
4 WFRBS Commercial Mortgage Trust 2013-C16	3.223%	9/15/46	581	581
4 WFRBS Commercial Mortgage Trust 2013-C16	3.963%	9/15/46	1,250	1,274
4 WFRBS Commercial Mortgage Trust 2013-C16	4.415%	9/15/46	1,250	1,309
4 WFRBS Commercial Mortgage Trust 2013-C16	4.668%	9/15/46	2,100	2,181
4 WFRBS Commercial Mortgage Trust 2013-C17	2.921%	12/15/46	1,150	1,150
4 WFRBS Commercial Mortgage Trust 2013-C17	3.558%	12/15/46	1,150	1,160
4 WFRBS Commercial Mortgage Trust 2013-C17	4.023%	12/15/46	1,450	1,492
4 WFRBS Commercial Mortgage Trust 2013-C17	4.255%	12/15/46	1,150	1,172
4 WFRBS Commercial Mortgage Trust 2013-C17	4.788%	12/15/46	1,150	1,196
4 WFRBS Commercial Mortgage Trust 2013-C18	3.027%	12/15/46	1,094	1,095
4 WFRBS Commercial Mortgage Trust 2013-C18	3.651%	12/15/46	2,300	2,323
4 WFRBS Commercial Mortgage Trust 2013-C18	4.162%	12/15/46	5,010	5,184
4 WFRBS Commercial Mortgage Trust 2013-C18	4.387%	12/15/46	575	592
4 WFRBS Commercial Mortgage Trust 2013-C18	4.811%	12/15/46	862	905
4 WFRBS Commercial Mortgage Trust 2013-UBS1	2.927%	3/15/46	3,046	3,047
4 WFRBS Commercial Mortgage Trust 2013-UBS1	3.591%	3/15/46	1,750	1,760
4 WFRBS Commercial Mortgage Trust 2013-UBS1	4.079%	3/15/46	2,350	2,418
4 WFRBS Commercial Mortgage Trust 2013-UBS1	4.769%	3/15/46	575	603
4 WFRBS Commercial Mortgage Trust 2014-C19	3.618%	3/15/47	950	960
4 WFRBS Commercial Mortgage Trust 2014-C19	3.660%	3/15/47	1,250	1,262
4 WFRBS Commercial Mortgage Trust 2014-C19	4.101%	3/15/47	2,825	2,916
4 WFRBS Commercial Mortgage Trust 2014-C19	4.723%	3/15/47	950	972
4 WFRBS Commercial Mortgage Trust 2014-C20	3.036%	5/15/47	932	932
4 WFRBS Commercial Mortgage Trust 2014-C20	3.638%	5/15/47	1,100	1,112
4 WFRBS Commercial Mortgage Trust 2014-C20	3.723%	5/15/47	3,500	3,533
4 WFRBS Commercial Mortgage Trust 2014-C20	3.995%	5/15/47	1,675	1,718
4 WFRBS Commercial Mortgage Trust 2014-C20	4.176%	5/15/47	1,675	1,694
4 WFRBS Commercial Mortgage Trust 2014-C21	3.678%	8/15/47	4,000	4,033
4 WFRBS Commercial Mortgage Trust 2014-C22	3.752%	9/15/57	8,200	8,292
4 WFRBS Commercial Mortgage Trust 2014-C22	4.371%	9/15/57	1,675	1,698
4 WFRBS Commercial Mortgage Trust 2014-C23	3.636%	10/15/57	3,143	3,179
4 WFRBS Commercial Mortgage Trust 2014-C23	3.917%	10/15/57	1,675	1,708
4 WFRBS Commercial Mortgage Trust 2014-C23	4.210%	10/15/57	1,125	1,155
4 WFRBS Commercial Mortgage Trust 2014-C24	3.428%	11/15/47	2,860	2,843
4 WFRBS Commercial Mortgage Trust 2014-C24	3.607%	11/15/47	2,860	2,863
4 WFRBS Commercial Mortgage Trust 2014-LC14	2.862%	3/15/47	1,061	1,062
4 WFRBS Commercial Mortgage Trust 2014-LC14	3.522%	3/15/47	2,800	2,822
4 WFRBS Commercial Mortgage Trust 2014-LC14	4.045%	3/15/47	6,720	6,912
4 WFRBS Commercial Mortgage Trust 2014-LC14	4.351%	3/15/47	2,800	2,901
4 World Financial Network Credit Card Master Note Trust Series 2017-C	2.310%	8/15/24	8,600	8,434
4 World Financial Network Credit Card Master Note Trust Series 2018-A	3.070%	12/16/24	10,625	10,584
4 World Omni Auto Receivables Trust 2014-B	1.140%	1/15/20	128	128
4 World Omni Auto Receivables Trust 2014-B	1.680%	12/15/20	1,530	1,526
4 World Omni Auto Receivables Trust 2015-B	1.490%	12/15/20	1,442	1,438
4 World Omni Auto Receivables Trust 2015-B	1.840%	1/17/22	2,975	2,946
4 World Omni Automobile Lease Securitization Trust 2016-A	1.610%	1/15/22	3,000	2,981

Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$5,483,370) 5,367,266

Corporate Bonds (27.1%)

Finance (8.7%)

Banking (6.2%)

American Express Co.	2.200%	10/30/20	14,900	14,547
American Express Co.	3.375%	5/17/21	2,563	2,564
American Express Co.	2.500%	8/1/22	7,680	7,361
American Express Co.	2.650%	12/2/22	10,630	10,182
American Express Co.	3.400%	2/27/23	15,610	15,445

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American Express Co.	3.000%	10/30/24	21,572	20,622
American Express Co.	3.625%	12/5/24	12,480	12,249
American Express Co.	4.050%	12/3/42	2,209	2,156
American Express Credit Corp.	2.250%	8/15/19	10,225	10,159
American Express Credit Corp.	1.700%	10/30/19	2,000	1,971
American Express Credit Corp.	2.200%	3/3/20	18,670	18,409
American Express Credit Corp.	2.375%	5/26/20	13,270	13,071
American Express Credit Corp.	2.600%	9/14/20	25,747	25,418
American Express Credit Corp.	2.250%	5/5/21	21,301	20,714
American Express Credit Corp.	2.700%	3/3/22	37,494	36,643
American Express Credit Corp.	3.300%	5/3/27	23,189	22,284
Australia & New Zealand Banking Group Ltd.	1.600%	7/15/19	20,300	20,059
Australia & New Zealand Banking Group Ltd.	2.050%	9/23/19	4,550	4,500
Australia & New Zealand Banking Group Ltd.	2.125%	8/19/20	7,915	7,734
Australia & New Zealand Banking Group Ltd.	2.250%	11/9/20	14,000	13,659
Australia & New Zealand Banking Group Ltd.	2.700%	11/16/20	14,275	14,109
Australia & New Zealand Banking Group Ltd.	2.300%	6/1/21	6,660	6,472
Australia & New Zealand Banking Group Ltd.	2.550%	11/23/21	7,750	7,515
Australia & New Zealand Banking Group Ltd.	2.625%	5/19/22	12,280	11,879
Australia & New Zealand Banking Group Ltd.	2.625%	11/9/22	14,000	13,453
Australia & New Zealand Banking Group Ltd.	3.700%	11/16/25	12,500	12,415
Banco Bilbao Vizcaya Argentaria SA	3.000%	10/20/20	16,384	16,285
Banco Santander SA	3.500%	4/11/22	150	146
Banco Santander SA	3.125%	2/23/23	10,000	9,461
Banco Santander SA	3.848%	4/12/23	8,620	8,423
Banco Santander SA	5.179%	11/19/25	23,708	23,884
Banco Santander SA	4.250%	4/11/27	1,150	1,090
Banco Santander SA	3.800%	2/23/28	5,006	4,574
Bancolombia SA	5.950%	6/3/21	9,299	9,818
Bank of America Corp.	2.250%	4/21/20	24,435	24,089
Bank of America Corp.	5.625%	7/1/20	3	3
Bank of America Corp.	2.625%	10/19/20	25,336	25,014
Bank of America Corp.	2.151%	11/9/20	5,238	5,114
Bank of America Corp.	5.875%	1/5/21	500	531
Bank of America Corp.	2.625%	4/19/21	13,710	13,459
4 Bank of America Corp.	2.369%	7/21/21	22,695	22,246
4 Bank of America Corp.	2.328%	10/1/21	31,750	31,064
4 Bank of America Corp.	2.738%	1/23/22	19,958	19,592
Bank of America Corp.	5.700%	1/24/22	275	297
4 Bank of America Corp.	3.499%	5/17/22	14,000	13,990
Bank of America Corp.	2.503%	10/21/22	19,275	18,450
Bank of America Corp.	3.300%	1/11/23	55,974	55,082
4 Bank of America Corp.	3.124%	1/20/23	5,678	5,582
4 Bank of America Corp.	2.881%	4/24/23	28,325	27,501
4 Bank of America Corp.	2.816%	7/21/23	46,108	44,544
Bank of America Corp.	4.100%	7/24/23	12,592	12,761
Bank of America Corp.	3.004%	12/20/23	147,091	142,472
Bank of America Corp.	4.125%	1/22/24	34,290	34,815
4 Bank of America Corp.	3.550%	3/5/24	12,605	12,449
Bank of America Corp.	4.000%	4/1/24	13,701	13,794
Bank of America Corp.	4.200%	8/26/24	43,451	43,670
Bank of America Corp.	4.000%	1/22/25	49,603	48,937
Bank of America Corp.	3.950%	4/21/25	42,796	41,903
4 Bank of America Corp.	3.093%	10/1/25	34,158	32,611
4 Bank of America Corp.	3.366%	1/23/26	13,300	12,746
Bank of America Corp.	4.450%	3/3/26	33,027	33,096
Bank of America Corp.	3.500%	4/19/26	9,445	9,133
Bank of America Corp.	4.250%	10/22/26	12,083	11,902
Bank of America Corp.	3.248%	10/21/27	32,196	29,934
Bank of America Corp.	4.183%	11/25/27	21,525	20,954
4 Bank of America Corp.	3.824%	1/20/28	25,980	25,327
4 Bank of America Corp.	3.705%	4/24/28	16,217	15,577
4 Bank of America Corp.	3.593%	7/21/28	31,708	30,095

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
	Bank of America Corp.	3.419%	12/20/28	76,926	72,408
4	Bank of America Corp.	3.970%	3/5/29	20,200	19,870
	Bank of America Corp.	6.110%	1/29/37	12,549	14,438
4	Bank of America Corp.	4.244%	4/24/38	22,358	21,694
	Bank of America Corp.	7.750%	5/14/38	20,266	27,423
	Bank of America Corp.	5.875%	2/7/42	34,883	40,750
	Bank of America Corp.	5.000%	1/21/44	31,546	33,095
	Bank of America Corp.	4.875%	4/1/44	15,951	16,685
	Bank of America Corp.	4.750%	4/21/45	1,650	1,635
4	Bank of America Corp.	4.443%	1/20/48	3,725	3,610
4	Bank of America Corp.	3.946%	1/23/49	17,075	15,488
	Bank of America NA	6.000%	10/15/36	9,955	11,901
	Bank of Montreal	1.500%	7/18/19	16,575	16,356
	Bank of Montreal	2.100%	12/12/19	4,150	4,101
	Bank of Montreal	2.100%	6/15/20	5,100	4,999
	Bank of Montreal	3.100%	4/13/21	18,000	17,933
	Bank of Montreal	1.900%	8/27/21	13,075	12,503
	Bank of Montreal	2.350%	9/11/22	7,791	7,461
	Bank of Montreal	2.550%	11/6/22	12,221	11,765
4	Bank of Montreal	3.803%	12/15/32	24,050	22,286
	Bank of New York Mellon Corp.	2.300%	9/11/19	15,750	15,662
	Bank of New York Mellon Corp.	4.600%	1/15/20	6,200	6,349
	Bank of New York Mellon Corp.	2.150%	2/24/20	5,000	4,934
	Bank of New York Mellon Corp.	2.600%	8/17/20	5,311	5,259
	Bank of New York Mellon Corp.	2.450%	11/27/20	6,850	6,730
	Bank of New York Mellon Corp.	2.500%	4/15/21	14,564	14,286
	Bank of New York Mellon Corp.	2.050%	5/3/21	25,328	24,495
	Bank of New York Mellon Corp.	3.550%	9/23/21	4,505	4,550
	Bank of New York Mellon Corp.	2.600%	2/7/22	10,971	10,710
	Bank of New York Mellon Corp.	2.950%	1/29/23	10,100	9,869
4	Bank of New York Mellon Corp.	2.661%	5/16/23	12,160	11,778
	Bank of New York Mellon Corp.	2.200%	8/16/23	10,549	9,875
	Bank of New York Mellon Corp.	3.650%	2/4/24	6,917	6,936
	Bank of New York Mellon Corp.	3.400%	5/15/24	1,070	1,054
	Bank of New York Mellon Corp.	3.250%	9/11/24	13,790	13,471
	Bank of New York Mellon Corp.	3.000%	2/24/25	5,753	5,529
	Bank of New York Mellon Corp.	2.800%	5/4/26	6,271	5,908
	Bank of New York Mellon Corp.	2.450%	8/17/26	6,381	5,836
	Bank of New York Mellon Corp.	3.250%	5/16/27	22,248	21,409
	Bank of New York Mellon Corp.	3.400%	1/29/28	7,445	7,274
4	Bank of New York Mellon Corp.	3.442%	2/7/28	7,225	7,049
	Bank of New York Mellon Corp.	3.000%	10/30/28	5,100	4,690
	Bank of New York Mellon Corp.	3.300%	8/23/29	4,200	3,903
	Bank of Nova Scotia	2.150%	7/14/20	200	196
	Bank of Nova Scotia	2.350%	10/21/20	22,850	22,415
	Bank of Nova Scotia	4.375%	1/13/21	1,811	1,858
	Bank of Nova Scotia	2.800%	7/21/21	37,938	37,397
	Bank of Nova Scotia	2.700%	3/7/22	12,510	12,107
	Bank of Nova Scotia	2.450%	9/19/22	1,470	1,412
	Bank of Nova Scotia	4.500%	12/16/25	31,755	31,702
	Bank One Capital III	8.750%	9/1/30	1,100	1,507
	Bank One Corp.	7.625%	10/15/26	1,980	2,410
	Bank One Corp.	8.000%	4/29/27	1,500	1,884
	Barclays Bank plc	5.140%	10/14/20	1,485	1,527
	Barclays Bank plc	2.650%	1/11/21	7,300	7,140
	Barclays plc	2.750%	11/8/19	14,373	14,278
	Barclays plc	2.875%	6/8/20	15,050	14,875
	Barclays plc	3.250%	1/12/21	21,565	21,259
	Barclays plc	3.200%	8/10/21	21,400	20,963
	Barclays plc	3.684%	1/10/23	16,665	16,199
4	Barclays plc	4.338%	5/16/24	19,000	18,757
	Barclays plc	3.650%	3/16/25	32,290	30,170
	Barclays plc	4.375%	1/12/26	24,751	24,098
	Barclays plc	4.337%	1/10/28	11,612	11,004

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4	Barclays plc	4.972%	5/16/29	13,600	13,490
	Barclays plc	5.250%	8/17/45	7,730	7,492
	Barclays plc	4.950%	1/10/47	14,513	13,612
	BB&T Corp.	5.250%	11/1/19	10,240	10,519
	BB&T Corp.	2.450%	1/15/20	14,620	14,467
	BB&T Corp.	2.150%	2/1/21	7,375	7,189
	BB&T Corp.	2.050%	5/10/21	15,586	15,029
	BB&T Corp.	3.200%	9/3/21	8,625	8,597
	BB&T Corp.	2.750%	4/1/22	6,350	6,206
	BB&T Corp.	2.850%	10/26/24	6,832	6,472
	BB&T Corp.	3.700%	6/5/25	10,300	10,252
	BNP Paribas SA	2.375%	5/21/20	7,153	7,063
	BNP Paribas SA	5.000%	1/15/21	40,606	42,165
	BNP Paribas SA	3.250%	3/3/23	21,210	20,908
	BNP Paribas SA	4.250%	10/15/24	2,500	2,459
9	BNP Paribas SA	3.500%	11/16/27	200	187
	BPCE SA	2.500%	7/15/19	5,750	5,723
	BPCE SA	2.250%	1/27/20	4,700	4,630
	BPCE SA	2.650%	2/3/21	7,707	7,551
	BPCE SA	2.750%	12/2/21	9,220	8,963
9	BPCE SA	3.000%	5/22/22	5,500	5,313
	BPCE SA	4.000%	4/15/24	21,067	21,063
	BPCE SA	3.375%	12/2/26	4,750	4,495
	Branch Banking & Trust Co.	2.100%	1/15/20	14,775	14,550
	Branch Banking & Trust Co.	2.250%	6/1/20	17,925	17,620
	Branch Banking & Trust Co.	2.850%	4/1/21	385	381
	Branch Banking & Trust Co.	2.625%	1/15/22	9,500	9,270
	Branch Banking & Trust Co.	3.625%	9/16/25	18,853	18,548
	Branch Banking & Trust Co.	3.800%	10/30/26	3,025	3,002
	Canadian Imperial Bank of Commerce	1.600%	9/6/19	8,730	8,596
	Canadian Imperial Bank of Commerce	2.100%	10/5/20	12,770	12,438
	Canadian Imperial Bank of Commerce	2.700%	2/2/21	9,800	9,642
	Canadian Imperial Bank of Commerce	2.550%	6/16/22	20,002	19,333
	Capital One Bank USA NA	8.800%	7/15/19	5,975	6,303
	Capital One Bank USA NA	3.375%	2/15/23	27,453	26,706
	Capital One Financial Corp.	2.500%	5/12/20	15,950	15,701
	Capital One Financial Corp.	2.400%	10/30/20	7,000	6,824
	Capital One Financial Corp.	3.450%	4/30/21	15,500	15,460
	Capital One Financial Corp.	4.750%	7/15/21	3,963	4,092
	Capital One Financial Corp.	3.050%	3/9/22	1,385	1,354
	Capital One Financial Corp.	3.200%	1/30/23	14,085	13,678
	Capital One Financial Corp.	3.500%	6/15/23	4,510	4,404
	Capital One Financial Corp.	3.750%	4/24/24	7,828	7,660
	Capital One Financial Corp.	3.300%	10/30/24	10,050	9,538
	Capital One Financial Corp.	3.200%	2/5/25	1,735	1,627
	Capital One Financial Corp.	4.250%	4/30/25	7,500	7,439
	Capital One Financial Corp.	4.200%	10/29/25	10,885	10,550
	Capital One Financial Corp.	3.750%	7/28/26	16,600	15,375
	Capital One Financial Corp.	3.750%	3/9/27	8,343	7,897
	Capital One Financial Corp.	3.800%	1/31/28	16,311	15,348
	Capital One NA	2.400%	9/5/19	8,535	8,459
	Capital One NA	1.850%	9/13/19	7,150	7,044
	Capital One NA	2.350%	1/31/20	15,005	14,786
	Capital One NA	2.950%	7/23/21	9,181	9,016
	Capital One NA	2.250%	9/13/21	16,900	16,185
	Capital One NA	2.650%	8/8/22	15,250	14,632
	Citibank NA	1.850%	9/18/19	22,025	21,741
	Citibank NA	3.050%	5/1/20	20,000	19,960
	Citibank NA	2.100%	6/12/20	15,750	15,420
	Citibank NA	2.125%	10/20/20	37,301	36,336
	Citibank NA	2.850%	2/12/21	13,000	12,847
4.9	Citicorp Lease Pass-Through Trust 1999-1	8.040%	12/15/19	10,588	11,290
	Citigroup Inc.	2.500%	7/29/19	2,675	2,663
	Citigroup Inc.	2.450%	1/10/20	16,375	16,188

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Citigroup Inc.	2.400%	2/18/20	18,365	18,130
Citigroup Inc.	5.375%	8/9/20	11,673	12,164
Citigroup Inc.	2.650%	10/26/20	28,998	28,541
Citigroup Inc.	2.700%	3/30/21	39,135	38,327
Citigroup Inc.	2.350%	8/2/21	7,128	6,859
Citigroup Inc.	2.900%	12/8/21	45,878	44,938
Citigroup Inc.	4.500%	1/14/22	35,933	36,901
Citigroup Inc.	2.750%	4/25/22	2,800	2,714
Citigroup Inc.	4.050%	7/30/22	10,570	10,623
Citigroup Inc.	2.700%	10/27/22	9,950	9,554
4 Citigroup Inc.	3.142%	1/24/23	19,550	19,154
Citigroup Inc.	3.375%	3/1/23	5,600	5,528
Citigroup Inc.	3.500%	5/15/23	19,623	19,187
4 Citigroup Inc.	2.876%	7/24/23	15,700	15,138
Citigroup Inc.	3.875%	10/25/23	13,345	13,357
4 Citigroup Inc.	4.044%	6/1/24	2,195	2,207
Citigroup Inc.	3.750%	6/16/24	26,477	26,301
Citigroup Inc.	4.000%	8/5/24	18,929	18,522
Citigroup Inc.	3.875%	3/26/25	10,438	10,123
Citigroup Inc.	3.300%	4/27/25	4,832	4,633
Citigroup Inc.	4.400%	6/10/25	52,319	51,989
Citigroup Inc.	5.500%	9/13/25	11,753	12,493
Citigroup Inc.	3.700%	1/12/26	9,425	9,131
Citigroup Inc.	4.600%	3/9/26	22,967	22,839
Citigroup Inc.	3.400%	5/1/26	15,289	14,503
Citigroup Inc.	3.200%	10/21/26	45,007	41,799
Citigroup Inc.	4.450%	9/29/27	31,985	31,304
4 Citigroup Inc.	3.887%	1/10/28	15,507	15,015
4 Citigroup Inc.	3.668%	7/24/28	35,604	33,810
Citigroup Inc.	4.125%	7/25/28	13,175	12,587
4 Citigroup Inc.	3.520%	10/27/28	29,310	27,519
4 Citigroup Inc.	4.075%	4/23/29	16,195	15,834
Citigroup Inc.	6.625%	6/15/32	4,370	5,117
Citigroup Inc.	6.000%	10/31/33	7,756	8,688
Citigroup Inc.	6.125%	8/25/36	13,964	15,771
4 Citigroup Inc.	3.878%	1/24/39	23,600	21,506
Citigroup Inc.	8.125%	7/15/39	26,805	37,590
Citigroup Inc.	5.875%	1/30/42	13,988	16,164
Citigroup Inc.	6.675%	9/13/43	5,369	6,492
Citigroup Inc.	4.950%	11/7/43	3,036	3,153
Citigroup Inc.	5.300%	5/6/44	10,419	10,718
Citigroup Inc.	4.650%	7/30/45	11,451	11,297
Citigroup Inc.	4.750%	5/18/46	7,487	7,058
4 Citigroup Inc.	4.281%	4/24/48	10,433	9,858
Citizens Bank NA	2.450%	12/4/19	4,550	4,507
Citizens Bank NA	2.250%	3/2/20	5,000	4,917
Citizens Bank NA	2.200%	5/26/20	12,485	12,222
Citizens Bank NA	2.250%	10/30/20	10,000	9,746
Citizens Bank NA	2.550%	5/13/21	7,280	7,090
Citizens Bank NA	2.650%	5/26/22	9,175	8,869
Citizens Bank NA	3.700%	3/29/23	5,015	5,003
Citizens Financial Group Inc.	2.375%	7/28/21	1,750	1,691
Citizens Financial Group Inc.	4.300%	12/3/25	6,303	6,261
Comerica Bank	4.000%	7/27/25	50	49
Commonwealth Bank of Australia	2.300%	9/6/19	17,350	17,225
Commonwealth Bank of Australia	2.300%	3/12/20	250	247
Commonwealth Bank of Australia	2.400%	11/2/20	12,850	12,608
Commonwealth Bank of Australia	2.550%	3/15/21	8,395	8,203
9 Commonwealth Bank of Australia	2.750%	3/10/22	15,000	14,602
9 Commonwealth Bank of Australia	3.900%	7/12/47	50	46
Compass Bank	2.750%	9/29/19	3,858	3,833
Compass Bank	3.500%	6/11/21	9,700	9,688
Compass Bank	2.875%	6/29/22	19,250	18,579
Cooperatieve Rabobank UA	2.250%	1/14/20	23,300	23,012

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Cooperatieve Rabobank UA	2.500%	1/19/21	51,750	50,779
Cooperatieve Rabobank UA	3.125%	4/26/21	130	129
Cooperatieve Rabobank UA	2.750%	1/10/22	12,052	11,746
Cooperatieve Rabobank UA	3.875%	2/8/22	41,588	42,092
Cooperatieve Rabobank UA	3.950%	11/9/22	40,698	40,275
Cooperatieve Rabobank UA	4.625%	12/1/23	17,615	17,717
Cooperatieve Rabobank UA	3.375%	5/21/25	19,104	18,608
Cooperatieve Rabobank UA	4.375%	8/4/25	15,053	14,737
Cooperatieve Rabobank UA	3.750%	7/21/26	12,005	11,197
Cooperatieve Rabobank UA	5.250%	5/24/41	10,318	11,562
Cooperatieve Rabobank UA	5.750%	12/1/43	10,950	12,144
Cooperatieve Rabobank UA	5.250%	8/4/45	11,200	11,429
Credit Suisse AG	5.300%	8/13/19	7,625	7,824
Credit Suisse AG	5.400%	1/14/20	8,516	8,758
Credit Suisse AG	4.375%	8/5/20	7,310	7,485
Credit Suisse AG	3.000%	10/29/21	29,194	28,771
Credit Suisse AG	3.625%	9/9/24	28,229	27,766
9 Credit Suisse Group AG	3.574%	1/9/23	10,000	9,796
9 Credit Suisse Group AG	4.282%	1/9/28	25,500	24,715
Credit Suisse Group Funding Guernsey Ltd.	2.750%	3/26/20	3,150	3,117
Credit Suisse Group Funding Guernsey Ltd.	3.125%	12/10/20	12,850	12,746
Credit Suisse Group Funding Guernsey Ltd.	3.450%	4/16/21	36,845	36,694
Credit Suisse Group Funding Guernsey Ltd.	3.800%	9/15/22	21,375	21,265
Credit Suisse Group Funding Guernsey Ltd.	3.800%	6/9/23	14,780	14,575
Credit Suisse Group Funding Guernsey Ltd.	3.750%	3/26/25	31,950	30,612
Credit Suisse Group Funding Guernsey Ltd.	4.550%	4/17/26	1,000	998
Credit Suisse Group Funding Guernsey Ltd.	4.875%	5/15/45	17,058	16,897
Credit Suisse USA Inc.	7.125%	7/15/32	11,289	14,203
Deutsche Bank AG	2.700%	7/13/20	19,000	18,533
Deutsche Bank AG	2.950%	8/20/20	7,776	7,576
Deutsche Bank AG	3.125%	1/13/21	11,907	11,491
Deutsche Bank AG	3.150%	1/22/21	15,250	14,760
Deutsche Bank AG	3.375%	5/12/21	10,979	10,618
Deutsche Bank AG	4.250%	10/14/21	20,001	19,691
Deutsche Bank AG	3.300%	11/16/22	27,156	25,421
Deutsche Bank AG	3.950%	2/27/23	25,000	23,959
Deutsche Bank AG	3.700%	5/30/24	27,739	25,748
Deutsche Bank AG	4.100%	1/13/26	8,010	7,450
Discover Bank	3.100%	6/4/20	4,597	4,572
Discover Bank	3.200%	8/9/21	4,701	4,636
Discover Bank	3.350%	2/6/23	9,000	8,766
Discover Bank	4.200%	8/8/23	17,774	17,931
Discover Bank	4.250%	3/13/26	2,675	2,632
Discover Bank	3.450%	7/27/26	8,250	7,650
Discover Financial Services	5.200%	4/27/22	1,817	1,894
Discover Financial Services	3.850%	11/21/22	10,015	9,964
Discover Financial Services	3.950%	11/6/24	5,625	5,486
Discover Financial Services	3.750%	3/4/25	5,800	5,530
Discover Financial Services	4.100%	2/9/27	6,500	6,230
Fifth Third Bancorp	2.875%	7/27/20	575	572
Fifth Third Bancorp	3.500%	3/15/22	3,553	3,555
Fifth Third Bancorp	4.300%	1/16/24	11,524	11,711
Fifth Third Bancorp	3.950%	3/14/28	7,860	7,725
Fifth Third Bancorp	8.250%	3/1/38	8,972	12,249
Fifth Third Bank	1.625%	9/27/19	7,700	7,577
Fifth Third Bank	2.200%	10/30/20	3,150	3,076
Fifth Third Bank	2.250%	6/14/21	13,551	13,201
Fifth Third Bank	2.875%	10/1/21	7,504	7,403
Fifth Third Bank	3.850%	3/15/26	5,502	5,410
First Horizon National Corp.	3.500%	12/15/20	3,500	3,512
First Niagara Financial Group Inc.	6.750%	3/19/20	1,875	1,978
First Republic Bank	2.500%	6/6/22	11,850	11,395
First Republic Bank	4.375%	8/1/46	2,375	2,288
First Republic Bank	4.625%	2/13/47	2,875	2,838

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FirstMerit Bank NA	4.270%	11/25/26	5,750	5,715
Goldman Sachs Capital I	6.345%	2/15/34	12,675	14,608
Goldman Sachs Group Inc.	1.950%	7/23/19	3,500	3,467
Goldman Sachs Group Inc.	2.550%	10/23/19	25,544	25,371
Goldman Sachs Group Inc.	2.300%	12/13/19	23,650	23,396
Goldman Sachs Group Inc.	5.375%	3/15/20	38,801	40,156
Goldman Sachs Group Inc.	2.600%	4/23/20	21,524	21,319
Goldman Sachs Group Inc.	3.200%	6/5/20	8,725	8,750
Goldman Sachs Group Inc.	6.000%	6/15/20	35,004	36,792
Goldman Sachs Group Inc.	2.750%	9/15/20	22,561	22,275
Goldman Sachs Group Inc.	2.875%	2/25/21	15,650	15,433
Goldman Sachs Group Inc.	2.625%	4/25/21	22,350	21,865
Goldman Sachs Group Inc.	5.250%	7/27/21	24,769	26,000
Goldman Sachs Group Inc.	2.350%	11/15/21	20,200	19,421
Goldman Sachs Group Inc.	5.750%	1/24/22	62,388	66,730
Goldman Sachs Group Inc.	3.000%	4/26/22	37,764	36,918
4 Goldman Sachs Group Inc.	2.876%	10/31/22	53,552	52,276
Goldman Sachs Group Inc.	3.625%	1/22/23	31,109	30,901
Goldman Sachs Group Inc.	3.200%	2/23/23	14,800	14,398
4 Goldman Sachs Group Inc.	2.908%	6/5/23	24,641	23,746
4 Goldman Sachs Group Inc.	2.905%	7/24/23	24,500	23,614
Goldman Sachs Group Inc.	4.000%	3/3/24	71,721	71,589
Goldman Sachs Group Inc.	3.850%	7/8/24	13,679	13,557
Goldman Sachs Group Inc.	3.500%	1/23/25	27,244	26,305
Goldman Sachs Group Inc.	3.750%	5/22/25	128	125
4 Goldman Sachs Group Inc.	3.272%	9/29/25	40,322	38,273
Goldman Sachs Group Inc.	4.250%	10/21/25	13,620	13,396
Goldman Sachs Group Inc.	3.750%	2/25/26	30,869	29,810
Goldman Sachs Group Inc.	3.500%	11/16/26	36,235	33,955
Goldman Sachs Group Inc.	5.950%	1/15/27	9,251	10,018
Goldman Sachs Group Inc.	3.850%	1/26/27	35,773	34,325
4 Goldman Sachs Group Inc.	3.691%	6/5/28	25,550	24,213
4 Goldman Sachs Group Inc.	3.814%	4/23/29	19,435	18,418
4 Goldman Sachs Group Inc.	4.223%	5/1/29	38,655	38,061
Goldman Sachs Group Inc.	6.125%	2/15/33	28,681	32,780
Goldman Sachs Group Inc.	6.450%	5/1/36	25,124	28,938
Goldman Sachs Group Inc.	6.750%	10/1/37	40,617	48,164
4 Goldman Sachs Group Inc.	4.017%	10/31/38	30,359	27,589
4 Goldman Sachs Group Inc.	4.411%	4/23/39	22,480	21,543
Goldman Sachs Group Inc.	6.250%	2/1/41	29,352	34,244
Goldman Sachs Group Inc.	4.800%	7/8/44	29,808	29,425
Goldman Sachs Group Inc.	5.150%	5/22/45	28,669	28,100
Goldman Sachs Group Inc.	4.750%	10/21/45	6,879	6,777
HSBC Bank USA NA	4.875%	8/24/20	26,609	27,399
HSBC Bank USA NA	5.875%	11/1/34	7,490	8,579
HSBC Bank USA NA	5.625%	8/15/35	3,894	4,344
HSBC Bank USA NA	7.000%	1/15/39	8,459	10,900
HSBC Holdings plc	3.400%	3/8/21	38,985	38,969
HSBC Holdings plc	5.100%	4/5/21	39,245	40,895
HSBC Holdings plc	2.950%	5/25/21	27,028	26,655
HSBC Holdings plc	2.650%	1/5/22	31,513	30,442
HSBC Holdings plc	4.875%	1/14/22	3,760	3,922
HSBC Holdings plc	4.000%	3/30/22	12,381	12,547
4 HSBC Holdings plc	3.262%	3/13/23	25,882	25,338
HSBC Holdings plc	3.600%	5/25/23	21,900	21,693
4 HSBC Holdings plc	3.033%	11/22/23	6,939	6,695
HSBC Holdings plc	4.250%	3/14/24	30,403	30,245
4 HSBC Holdings plc	3.950%	5/18/24	10,000	9,962
HSBC Holdings plc	4.250%	8/18/25	12,257	12,045
HSBC Holdings plc	4.300%	3/8/26	39,675	39,785
HSBC Holdings plc	3.900%	5/25/26	40,250	39,163
HSBC Holdings plc	4.375%	11/23/26	16,581	16,237
4 HSBC Holdings plc	4.041%	3/13/28	32,403	31,371
4 HSBC Holdings plc	4.583%	6/19/29	17,000	17,171

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HSBC Holdings plc	7.625%	5/17/32	1,946	2,471
HSBC Holdings plc	7.350%	11/27/32	2,040	2,560
HSBC Holdings plc	6.500%	5/2/36	13,904	16,079
HSBC Holdings plc	6.500%	9/15/37	33,945	39,542
HSBC Holdings plc	6.800%	6/1/38	5,749	6,907
HSBC Holdings plc	6.100%	1/14/42	7,048	8,502
HSBC Holdings plc	5.250%	3/14/44	26,553	26,820
HSBC USA Inc.	2.375%	11/13/19	22,150	21,957
HSBC USA Inc.	2.350%	3/5/20	16,765	16,552
HSBC USA Inc.	2.750%	8/7/20	5,225	5,184
HSBC USA Inc.	5.000%	9/27/20	8,852	9,118
HSBC USA Inc.	3.500%	6/23/24	7,350	7,231
Huntington Bancshares Inc.	7.000%	12/15/20	4,200	4,516
Huntington Bancshares Inc.	3.150%	3/14/21	3,525	3,504
Huntington Bancshares Inc.	2.300%	1/14/22	10,168	9,764
Huntington Bancshares Inc.	4.000%	5/15/25	6,000	6,008
Huntington National Bank	2.375%	3/10/20	19,000	18,743
Huntington National Bank	2.400%	4/1/20	12,075	11,901
Huntington National Bank	2.875%	8/20/20	7,750	7,705
Huntington National Bank	3.250%	5/14/21	9,500	9,465
Huntington National Bank	2.500%	8/7/22	13,900	13,464
9 ING Bank NV	2.450%	3/16/20	20,000	19,761
ING Groep NV	3.150%	3/29/22	7,482	7,336
ING Groep NV	3.950%	3/29/27	13,967	13,657
9 Intesa Sanpaolo SPA	6.500%	2/24/21	100	103
Intesa Sanpaolo SPA	5.250%	1/12/24	26,481	25,809
JPMorgan Chase & Co.	2.200%	10/22/19	5,161	5,112
JPMorgan Chase & Co.	2.250%	1/23/20	52,315	51,626
JPMorgan Chase & Co.	2.750%	6/23/20	50,831	50,364
JPMorgan Chase & Co.	4.400%	7/22/20	5,303	5,428
JPMorgan Chase & Co.	4.250%	10/15/20	15,190	15,510
JPMorgan Chase & Co.	2.550%	10/29/20	24,542	24,177
JPMorgan Chase & Co.	2.550%	3/1/21	21,103	20,646
JPMorgan Chase & Co.	4.625%	5/10/21	4,626	4,784
JPMorgan Chase & Co.	2.400%	6/7/21	6,545	6,376
JPMorgan Chase & Co.	2.295%	8/15/21	53,553	51,701
JPMorgan Chase & Co.	4.350%	8/15/21	25,609	26,333
JPMorgan Chase & Co.	4.500%	1/24/22	31,868	32,962
4 JPMorgan Chase & Co.	3.514%	6/18/22	15,325	15,320
JPMorgan Chase & Co.	3.250%	9/23/22	20,782	20,550
JPMorgan Chase & Co.	2.972%	1/15/23	46,958	45,735
JPMorgan Chase & Co.	3.200%	1/25/23	50,072	49,162
4 JPMorgan Chase & Co.	2.776%	4/25/23	20,000	19,406
JPMorgan Chase & Co.	3.375%	5/1/23	28,849	28,180
JPMorgan Chase & Co.	2.700%	5/18/23	18,326	17,550
JPMorgan Chase & Co.	3.875%	2/1/24	25,542	25,706
4 JPMorgan Chase & Co.	3.559%	4/23/24	21,070	20,852
JPMorgan Chase & Co.	3.625%	5/13/24	46,657	46,337
JPMorgan Chase & Co.	3.875%	9/10/24	32,922	32,562
JPMorgan Chase & Co.	3.125%	1/23/25	27,752	26,539
4 JPMorgan Chase & Co.	3.220%	3/1/25	21,668	20,896
JPMorgan Chase & Co.	3.900%	7/15/25	27,259	27,182
JPMorgan Chase & Co.	3.300%	4/1/26	55,805	53,271
JPMorgan Chase & Co.	3.200%	6/15/26	26,330	24,896
JPMorgan Chase & Co.	2.950%	10/1/26	36,807	34,169
JPMorgan Chase & Co.	4.125%	12/15/26	21,393	21,090
JPMorgan Chase & Co.	4.250%	10/1/27	10,907	10,770
JPMorgan Chase & Co.	3.625%	12/1/27	10,768	10,078
4 JPMorgan Chase & Co.	3.782%	2/1/28	37,756	36,797
4 JPMorgan Chase & Co.	3.540%	5/1/28	33,999	32,535
4 JPMorgan Chase & Co.	3.509%	1/23/29	29,450	27,793
4 JPMorgan Chase & Co.	4.005%	4/23/29	10,100	9,969
JPMorgan Chase & Co.	6.400%	5/15/38	25,987	32,000
4 JPMorgan Chase & Co.	3.882%	7/24/38	26,718	24,688

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JPMorgan Chase & Co.	5.500%	10/15/40	36,521	40,588
JPMorgan Chase & Co.	5.600%	7/15/41	12,745	14,274
JPMorgan Chase & Co.	5.400%	1/6/42	9,611	10,608
JPMorgan Chase & Co.	5.625%	8/16/43	6,869	7,596
JPMorgan Chase & Co.	4.850%	2/1/44	2,239	2,316
JPMorgan Chase & Co.	4.950%	6/1/45	10,260	10,415
4 JPMorgan Chase & Co.	4.260%	2/22/48	19,283	18,015
4 JPMorgan Chase & Co.	4.032%	7/24/48	21,847	19,872
4 JPMorgan Chase & Co.	3.964%	11/15/48	23,370	20,871
4 JPMorgan Chase & Co.	3.897%	1/23/49	20,400	18,129
JPMorgan Chase Bank NA	1.650%	9/23/19	14,625	14,410
4 JPMorgan Chase Bank NA	2.604%	2/1/21	17,775	17,607
4 JPMorgan Chase Bank NA	3.086%	4/26/21	28,500	28,420
KeyBank NA	2.500%	12/15/19	5,500	5,454
KeyBank NA	2.250%	3/16/20	3,030	2,989
KeyBank NA	3.350%	6/15/21	3,750	3,754
KeyBank NA	2.500%	11/22/21	3,569	3,477
KeyBank NA	2.400%	6/9/22	2,745	2,631
KeyBank NA	2.300%	9/14/22	9,850	9,383
KeyBank NA	3.375%	3/7/23	6,000	5,943
KeyBank NA	3.300%	6/1/25	7,726	7,508
KeyBank NA	3.400%	5/20/26	12,750	12,132
4 KeyBank NA	3.180%	10/15/27	500	492
KeyBank NA	6.950%	2/1/28	1,290	1,553
KeyCorp	2.900%	9/15/20	1,284	1,273
KeyCorp	5.100%	3/24/21	9,282	9,700
KeyCorp	4.100%	4/30/28	15,000	14,931
Lloyds Bank plc	2.700%	8/17/20	8,530	8,437
Lloyds Bank plc	6.375%	1/21/21	11,050	11,834
Lloyds Bank plc	3.300%	5/7/21	5,000	4,974
Lloyds Bank plc	3.500%	5/14/25	500	488
Lloyds Banking Group plc	3.100%	7/6/21	150	148
Lloyds Banking Group plc	3.000%	1/11/22	10,026	9,747
4 Lloyds Banking Group plc	2.907%	11/7/23	16,400	15,620
Lloyds Banking Group plc	4.500%	11/4/24	13,001	12,787
Lloyds Banking Group plc	4.450%	5/8/25	7,001	7,044
Lloyds Banking Group plc	4.582%	12/10/25	37,055	36,245
Lloyds Banking Group plc	4.650%	3/24/26	10,582	10,402
Lloyds Banking Group plc	3.750%	1/11/27	7,482	7,065
Lloyds Banking Group plc	4.375%	3/22/28	30,950	30,415
4 Lloyds Banking Group plc	3.574%	11/7/28	16,400	15,090
Lloyds Banking Group plc	5.300%	12/1/45	2,539	2,518
Lloyds Banking Group plc	4.344%	1/9/48	16,650	14,204
Manufacturers & Traders Trust Co.	2.250%	7/25/19	8,000	7,944
Manufacturers & Traders Trust Co.	2.100%	2/6/20	14,950	14,710
Manufacturers & Traders Trust Co.	2.625%	1/25/21	2,000	1,969
Manufacturers & Traders Trust Co.	2.500%	5/18/22	1,645	1,588
Manufacturers & Traders Trust Co.	2.900%	2/6/25	8,576	8,223
Mitsubishi UFJ Financial Group Inc.	2.950%	3/1/21	23,333	23,035
Mitsubishi UFJ Financial Group Inc.	2.190%	9/13/21	30,240	29,021
Mitsubishi UFJ Financial Group Inc.	2.665%	7/25/22	25,100	24,218
Mitsubishi UFJ Financial Group Inc.	3.455%	3/2/23	12,500	12,384
Mitsubishi UFJ Financial Group Inc.	2.527%	9/13/23	2,500	2,362
Mitsubishi UFJ Financial Group Inc.	3.777%	3/2/25	14,000	13,965
Mitsubishi UFJ Financial Group Inc.	3.850%	3/1/26	32,250	32,087
Mitsubishi UFJ Financial Group Inc.	2.757%	9/13/26	9,325	8,573
Mitsubishi UFJ Financial Group Inc.	3.677%	2/22/27	30,600	30,000
Mitsubishi UFJ Financial Group Inc.	3.287%	7/25/27	25,400	24,171
Mitsubishi UFJ Financial Group Inc.	3.961%	3/2/28	5,500	5,480
Mizuho Financial Group Inc.	2.953%	2/28/22	500	488
Mizuho Financial Group Inc.	3.549%	3/5/23	13,200	13,096
Mizuho Financial Group Inc.	3.663%	2/28/27	2,000	1,946
Mizuho Financial Group Inc.	4.018%	3/5/28	18,425	18,339
Morgan Stanley	2.375%	7/23/19	19,508	19,385

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Morgan Stanley	5.625%	9/23/19	35,232	36,305
Morgan Stanley	5.500%	1/26/20	8,164	8,443
Morgan Stanley	2.650%	1/27/20	23,022	22,853
Morgan Stanley	2.800%	6/16/20	20,674	20,506
Morgan Stanley	5.500%	7/24/20	3,842	4,009
Morgan Stanley	5.750%	1/25/21	21,310	22,531
Morgan Stanley	2.500%	4/21/21	5,164	5,040
Morgan Stanley	5.500%	7/28/21	12,771	13,495
Morgan Stanley	2.625%	11/17/21	46,617	45,322
Morgan Stanley	2.750%	5/19/22	31,573	30,580
Morgan Stanley	4.875%	11/1/22	22,488	23,311
Morgan Stanley	3.125%	1/23/23	3,125	11,632
Morgan Stanley	3.750%	2/25/23	66,485	66,523
Morgan Stanley	4.100%	5/22/23	21,836	21,935
4 Morgan Stanley	3.737%	4/24/24	20,300	20,168
Morgan Stanley	3.875%	4/29/24	43,313	43,287
Morgan Stanley	3.700%	10/23/24	45,194	44,627
Morgan Stanley	4.000%	7/23/25	43,783	43,499
Morgan Stanley	5.000%	11/24/25	21,864	22,618
Morgan Stanley	3.875%	1/27/26	39,091	38,482
Morgan Stanley	3.125%	7/27/26	33,401	30,908
Morgan Stanley	6.250%	8/9/26	11,727	13,245
Morgan Stanley	4.350%	9/8/26	25,910	25,494
Morgan Stanley	3.625%	1/20/27	33,490	32,243
Morgan Stanley	3.950%	4/23/27	16,801	15,951
4 Morgan Stanley	3.591%	7/22/28	50,575	47,812
4 Morgan Stanley	3.772%	1/24/29	17,325	16,645
Morgan Stanley	7.250%	4/1/32	7,677	9,600
4 Morgan Stanley	3.971%	7/22/38	21,157	19,585
4 Morgan Stanley	4.457%	4/22/39	20,750	20,211
Morgan Stanley	6.375%	7/24/42	33,962	41,330
Morgan Stanley	4.300%	1/27/45	36,438	34,351
Morgan Stanley	4.375%	1/22/47	12,300	11,736
MUFG Americas Holdings Corp.	2.250%	2/10/20	11,800	11,660
MUFG Americas Holdings Corp.	3.500%	6/18/22	16,668	16,585
MUFG Americas Holdings Corp.	3.000%	2/10/25	7,500	7,183
9 MUFG Bank Ltd.	2.300%	3/5/20	100	98
National Australia Bank Ltd.	1.375%	7/12/19	9,500	9,361
National Australia Bank Ltd.	2.125%	5/22/20	26,200	25,780
National Australia Bank Ltd.	2.625%	1/14/21	10,247	10,064
National Australia Bank Ltd.	1.875%	7/12/21	9,654	9,217
National Australia Bank Ltd.	3.375%	9/20/21	20,000	19,925
National Australia Bank Ltd.	2.800%	1/10/22	6,004	5,860
National Australia Bank Ltd.	2.500%	5/22/22	18,174	17,313
National Australia Bank Ltd.	3.000%	1/20/23	850	826
National Australia Bank Ltd.	2.875%	4/12/23	750	725
National Australia Bank Ltd.	3.625%	6/20/23	12,000	11,955
National Australia Bank Ltd.	3.375%	1/14/26	6,752	6,511
National Australia Bank Ltd.	2.500%	7/12/26	20,034	18,109
National Bank of Canada	2.150%	6/12/20	10,800	10,571
National Bank of Canada	2.200%	11/2/20	10,535	10,267
9 Nordea Bank AB	2.500%	9/17/20	60	59
Northern Trust Corp.	3.450%	11/4/20	7,820	7,905
Northern Trust Corp.	3.375%	8/23/21	2,043	2,057
Northern Trust Corp.	2.375%	8/2/22	6,300	6,078
Northern Trust Corp.	3.950%	10/30/25	8,975	9,143
4 Northern Trust Corp.	3.375%	5/8/32	3,850	3,626
People's United Bank NA	4.000%	7/15/24	3,850	3,839
People's United Financial Inc.	3.650%	12/6/22	6,175	6,190
PNC Bank NA	2.250%	7/2/19	5,475	5,448
PNC Bank NA	1.450%	7/29/19	7,875	7,762
PNC Bank NA	2.400%	10/18/19	22,568	22,410
PNC Bank NA	2.000%	5/19/20	4,670	4,571
PNC Bank NA	2.300%	6/1/20	10,978	10,799

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PNC Bank NA	2.600%	7/21/20	5,720	5,649
PNC Bank NA	2.450%	11/5/20	10,834	10,646
PNC Bank NA	2.150%	4/29/21	22,150	21,454
PNC Bank NA	2.550%	12/9/21	5,950	5,799
PNC Bank NA	2.625%	2/17/22	20,150	19,616
PNC Bank NA	2.700%	11/1/22	9,584	9,213
PNC Bank NA	2.950%	1/30/23	10,077	9,752
PNC Bank NA	3.800%	7/25/23	15,775	15,835
PNC Bank NA	3.300%	10/30/24	5,520	5,411
PNC Bank NA	2.950%	2/23/25	9,325	8,939
PNC Bank NA	3.250%	6/1/25	8,525	8,277
PNC Bank NA	3.100%	10/25/27	7,900	7,478
PNC Bank NA	3.250%	1/22/28	9,500	9,050
PNC Financial Services Group Inc.	2.854%	11/9/22	15,450	14,992
PNC Financial Services Group Inc.	3.900%	4/29/24	20,735	20,771
PNC Financial Services Group Inc.	3.150%	5/19/27	10,250	9,732
PNC Funding Corp.	5.125%	2/8/20	11,743	12,112
PNC Funding Corp.	4.375%	8/11/20	19,240	19,695
PNC Funding Corp.	3.300%	3/8/22	10,784	10,724
Regions Bank	2.750%	4/1/21	4,400	4,326
Regions Bank	6.450%	6/26/37	3,371	3,980
Regions Financial Corp.	3.200%	2/8/21	2,986	2,972
Regions Financial Corp.	2.750%	8/14/22	5,229	5,042
Regions Financial Corp.	7.375%	12/10/37	4,105	5,273
Royal Bank of Canada	1.500%	7/29/19	12,685	12,519
Royal Bank of Canada	2.125%	3/2/20	25,650	25,270
Royal Bank of Canada	2.150%	3/6/20	550	542
Royal Bank of Canada	2.150%	10/26/20	12,444	12,151
Royal Bank of Canada	2.350%	10/30/20	22,474	22,042
Royal Bank of Canada	2.500%	1/19/21	18,442	18,131
Royal Bank of Canada	3.200%	4/30/21	16,500	16,462
Royal Bank of Canada	2.750%	2/1/22	21,761	21,336
Royal Bank of Canada	4.650%	1/27/26	10,918	11,101
Royal Bank of Scotland Group plc	6.400%	10/21/19	100	104
4 Royal Bank of Scotland Group plc	3.498%	5/15/23	13,700	13,270
Royal Bank of Scotland Group plc	3.875%	9/12/23	37,849	36,792
4 Royal Bank of Scotland Group plc	4.519%	6/25/24	20,000	20,014
Royal Bank of Scotland Group plc	4.800%	4/5/26	4,481	4,499
4 Royal Bank of Scotland Group plc	4.892%	5/18/29	25,600	25,385
Santander Holdings USA Inc.	2.650%	4/17/20	6,260	6,215
Santander Holdings USA Inc.	3.700%	3/28/22	21,090	20,719
Santander Holdings USA Inc.	3.400%	1/18/23	12,900	12,414
Santander Holdings USA Inc.	4.500%	7/17/25	9,425	9,216
Santander Holdings USA Inc.	4.400%	7/13/27	11,525	10,942
Santander UK Group Holdings plc	2.875%	10/16/20	14,920	14,734
Santander UK Group Holdings plc	3.125%	1/8/21	18,025	17,802
Santander UK Group Holdings plc	2.875%	8/5/21	11,499	11,157
Santander UK Group Holdings plc	3.571%	1/10/23	7,551	7,341
4 Santander UK Group Holdings plc	3.823%	11/3/28	7,013	6,429
Santander UK plc	2.350%	9/10/19	7,985	7,929
Santander UK plc	2.375%	3/16/20	3,692	3,639
Santander UK plc	3.400%	6/1/21	15,000	14,977
Santander UK plc	4.000%	3/13/24	17,980	18,040
Skandinaviska Enskilda Banken AB	2.300%	3/11/20	5,500	5,426
Skandinaviska Enskilda Banken AB	2.625%	3/15/21	11,895	11,697
Skandinaviska Enskilda Banken AB	1.875%	9/13/21	31,400	29,939
Skandinaviska Enskilda Banken AB	2.800%	3/11/22	8,150	7,964
State Street Corp.	4.375%	3/7/21	1,015	1,049
State Street Corp.	1.950%	5/19/21	7,285	7,045
4 State Street Corp.	2.653%	5/15/23	5,850	5,685
State Street Corp.	3.100%	5/15/23	9,208	9,070
State Street Corp.	3.700%	11/20/23	6,964	7,060
State Street Corp.	3.300%	12/16/24	10,950	10,759
State Street Corp.	3.550%	8/18/25	18,516	18,473

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
State Street Corp.	2.650%	5/19/26	7,665	7,186
Sumitomo Mitsui Banking Corp.	2.250%	7/11/19	3,800	3,774
Sumitomo Mitsui Banking Corp.	2.092%	10/18/19	14,200	14,023
Sumitomo Mitsui Banking Corp.	2.450%	1/16/20	16,570	16,394
Sumitomo Mitsui Banking Corp.	2.514%	1/17/20	18,200	18,013
Sumitomo Mitsui Banking Corp.	2.650%	7/23/20	4,850	4,790
Sumitomo Mitsui Banking Corp.	2.450%	10/20/20	3,700	3,633
Sumitomo Mitsui Banking Corp.	3.200%	7/18/22	5,837	5,771
Sumitomo Mitsui Banking Corp.	3.000%	1/18/23	550	536
Sumitomo Mitsui Banking Corp.	3.950%	7/19/23	9,998	10,143
Sumitomo Mitsui Banking Corp.	3.950%	1/10/24	9,850	9,873
Sumitomo Mitsui Banking Corp.	3.400%	7/11/24	7,050	6,872
Sumitomo Mitsui Banking Corp.	3.650%	7/23/25	3,100	3,036
Sumitomo Mitsui Financial Group Inc.	2.934%	3/9/21	7,538	7,442
Sumitomo Mitsui Financial Group Inc.	2.058%	7/14/21	13,175	12,642
Sumitomo Mitsui Financial Group Inc.	2.442%	10/19/21	10,729	10,342
Sumitomo Mitsui Financial Group Inc.	2.846%	1/11/22	10,144	9,889
Sumitomo Mitsui Financial Group Inc.	2.784%	7/12/22	25,408	24,579
Sumitomo Mitsui Financial Group Inc.	2.778%	10/18/22	9,804	9,436
Sumitomo Mitsui Financial Group Inc.	3.102%	1/17/23	15,385	14,977
9 Sumitomo Mitsui Financial Group Inc.	4.436%	4/2/24	50	50
Sumitomo Mitsui Financial Group Inc.	3.784%	3/9/26	12,568	12,433
Sumitomo Mitsui Financial Group Inc.	2.632%	7/14/26	40,394	36,717
Sumitomo Mitsui Financial Group Inc.	3.010%	10/19/26	6,550	6,128
Sumitomo Mitsui Financial Group Inc.	3.446%	1/11/27	10,505	10,128
Sumitomo Mitsui Financial Group Inc.	3.364%	7/12/27	20,308	19,402
Sumitomo Mitsui Financial Group Inc.	3.544%	1/17/28	15,000	14,582
SunTrust Bank	2.250%	1/31/20	14,375	14,190
4 SunTrust Bank	2.590%	1/29/21	8,000	7,929
SunTrust Bank	3.000%	2/2/23	5,300	5,192
SunTrust Bank	2.750%	5/1/23	6,175	5,961
SunTrust Bank	3.300%	5/15/26	7,025	6,629
SunTrust Banks Inc.	2.900%	3/3/21	4,957	4,894
SunTrust Banks Inc.	2.700%	1/27/22	13,119	12,763
SunTrust Banks Inc.	4.000%	5/1/25	6,000	6,015
SVB Financial Group	3.500%	1/29/25	4,475	4,333
Svenska Handelsbanken AB	1.500%	9/6/19	25,425	25,027
Svenska Handelsbanken AB	2.400%	10/1/20	5,300	5,206
Svenska Handelsbanken AB	2.450%	3/30/21	9,407	9,193
Svenska Handelsbanken AB	3.350%	5/24/21	21,000	20,991
Svenska Handelsbanken AB	1.875%	9/7/21	8,753	8,269
Synchrony Bank	3.650%	5/24/21	18,000	17,978
Synchrony Bank	3.000%	6/15/22	4,307	4,147
Synchrony Financial	3.000%	8/15/19	4,629	4,619
Synchrony Financial	2.700%	2/3/20	7,595	7,511
Synchrony Financial	3.750%	8/15/21	6,388	6,377
Synchrony Financial	4.250%	8/15/24	29,871	29,210
Synchrony Financial	4.500%	7/23/25	16,574	16,254
Synchrony Financial	3.700%	8/4/26	8,710	7,982
Synchrony Financial	3.950%	12/1/27	11,225	10,367
Synovus Financial Corp.	3.125%	11/1/22	3,082	2,953
Toronto-Dominion Bank	2.125%	7/2/19	7,875	7,833
Toronto-Dominion Bank	1.450%	8/13/19	12,675	12,498
Toronto-Dominion Bank	2.250%	11/5/19	30,897	30,669
Toronto-Dominion Bank	3.000%	6/11/20	4,000	3,994
Toronto-Dominion Bank	2.500%	12/14/20	27,461	27,022
Toronto-Dominion Bank	2.550%	1/25/21	30,700	30,239
Toronto-Dominion Bank	2.125%	4/7/21	20,937	20,355
Toronto-Dominion Bank	3.250%	6/11/21	6,000	6,004
Toronto-Dominion Bank	1.800%	7/13/21	16,482	15,782
4 Toronto-Dominion Bank	3.625%	9/15/31	11,040	10,384
UBS AG	2.375%	8/14/19	15,776	15,675
UBS AG	2.350%	3/26/20	4,640	4,587
UBS AG	4.875%	8/4/20	2,510	2,586

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		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
9	UBS AG	2.450%	12/1/20	22,580	22,064
9	UBS Group Funding Jersey Ltd.	2.950%	9/24/20	160	158
	US Bancorp	2.350%	1/29/21	8,684	8,523
	US Bancorp	4.125%	5/24/21	7,432	7,624
	US Bancorp	2.625%	1/24/22	17,864	17,480
	US Bancorp	3.000%	3/15/22	2,254	2,234
	US Bancorp	2.950%	7/15/22	17,028	16,606
	US Bancorp	3.600%	9/11/24	2,355	2,321
	US Bancorp	3.100%	4/27/26	6,295	5,927
	US Bancorp	2.375%	7/22/26	7,500	6,805
	US Bancorp	3.150%	4/27/27	15,025	14,422
	US Bancorp	3.900%	4/26/28	13,750	13,933
	US Bank NA	2.125%	10/28/19	14,250	14,113
	US Bank NA	2.350%	1/23/20	3,000	2,970
	US Bank NA	2.000%	1/24/20	14,625	14,405
	US Bank NA	2.050%	10/23/20	9,500	9,271
4	US Bank NA	3.104%	5/21/21	500	499
	US Bank NA	2.850%	1/23/23	8,375	8,190
	US Bank NA	2.800%	1/27/25	20,529	19,418
	Wachovia Corp.	6.605%	10/1/25	3,175	3,585
	Wachovia Corp.	5.500%	8/1/35	13,477	14,521
	Wachovia Corp.	6.550%	10/15/35	7,625	8,944
	Wells Fargo & Co.	2.150%	1/30/20	6,744	6,643
	Wells Fargo & Co.	2.600%	7/22/20	32,858	32,429
	Wells Fargo & Co.	2.550%	12/7/20	22,141	21,770
	Wells Fargo & Co.	3.000%	1/22/21	15,420	15,309
	Wells Fargo & Co.	2.500%	3/4/21	33,235	32,498
	Wells Fargo & Co.	4.600%	4/1/21	20,877	21,541
	Wells Fargo & Co.	2.100%	7/26/21	57,776	55,551
	Wells Fargo & Co.	3.500%	3/8/22	23,315	23,238
	Wells Fargo & Co.	2.625%	7/22/22	37,750	36,241
	Wells Fargo & Co.	3.069%	1/24/23	35,430	34,396
	Wells Fargo & Co.	3.450%	2/13/23	20,348	19,892
	Wells Fargo & Co.	4.125%	8/15/23	14,764	14,837
	Wells Fargo & Co.	4.480%	1/16/24	11,285	11,520
	Wells Fargo & Co.	3.300%	9/9/24	24,331	23,398
	Wells Fargo & Co.	3.000%	2/19/25	19,949	18,801
	Wells Fargo & Co.	3.550%	9/29/25	26,295	25,482
	Wells Fargo & Co.	3.000%	4/22/26	29,322	26,933
	Wells Fargo & Co.	4.100%	6/3/26	41,531	40,687
	Wells Fargo & Co.	3.000%	10/23/26	35,170	32,383
	Wells Fargo & Co.	4.300%	7/22/27	23,005	22,638
4	Wells Fargo & Co.	3.584%	5/22/28	30,950	29,643
	Wells Fargo & Co.	5.375%	2/7/35	13,219	14,744
	Wells Fargo & Co.	5.375%	11/2/43	33,174	34,275
	Wells Fargo & Co.	5.606%	1/15/44	6,399	6,803
	Wells Fargo & Co.	4.650%	11/4/44	15,865	14,970
	Wells Fargo & Co.	3.900%	5/1/45	25,425	23,140
	Wells Fargo & Co.	4.900%	11/17/45	28,332	28,083
	Wells Fargo & Co.	4.400%	6/14/46	15,827	14,364
	Wells Fargo & Co.	4.750%	12/7/46	8,200	7,844
	Wells Fargo Bank NA	2.150%	12/6/19	25,750	25,442
	Wells Fargo Bank NA	2.400%	1/15/20	20,000	19,806
	Wells Fargo Bank NA	2.600%	1/15/21	15,000	14,759
	Wells Fargo Bank NA	5.950%	8/26/36	11,453	13,281
	Wells Fargo Bank NA	5.850%	2/1/37	16,029	18,320
	Wells Fargo Bank NA	6.600%	1/15/38	10,694	13,290
4	Wells Fargo Capital X	5.950%	12/1/86	4,467	4,841
	Westpac Banking Corp.	1.600%	8/19/19	11,000	10,845
	Westpac Banking Corp.	4.875%	11/19/19	17,454	17,896
	Westpac Banking Corp.	2.150%	3/6/20	23,325	22,938
	Westpac Banking Corp.	3.050%	5/15/20	4,525	4,525
	Westpac Banking Corp.	2.300%	5/26/20	13,100	12,912
	Westpac Banking Corp.	2.600%	11/23/20	21,525	21,194

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Westpac Banking Corp.	2.650%	1/25/21	3,816	3,753
Westpac Banking Corp.	2.100%	5/13/21	39,250	37,906
Westpac Banking Corp.	2.000%	8/19/21	16,200	15,507
Westpac Banking Corp.	2.800%	1/11/22	14,900	14,565
Westpac Banking Corp.	2.500%	6/28/22	25,000	24,021
Westpac Banking Corp.	2.750%	1/11/23	7,700	7,341
Westpac Banking Corp.	3.650%	5/15/23	5,500	5,485
Westpac Banking Corp.	2.850%	5/13/26	23,225	21,517
Westpac Banking Corp.	2.700%	8/19/26	18,675	16,851
Westpac Banking Corp.	3.350%	3/8/27	16,125	15,400
⁴ Westpac Banking Corp.	4.322%	11/23/31	29,000	27,749
Brokerage (0.2%)				
Affiliated Managers Group Inc.	4.250%	2/15/24	8,525	8,671
Affiliated Managers Group Inc.	3.500%	8/1/25	8,400	8,165
Ameriprise Financial Inc.	5.300%	3/15/20	3,942	4,075
Ameriprise Financial Inc.	4.000%	10/15/23	10,763	10,961
Ameriprise Financial Inc.	3.700%	10/15/24	5,662	5,635
Ameriprise Financial Inc.	2.875%	9/15/26	100	93
⁹ Apollo Management Holdings LP	4.400%	5/27/26	150	150
BGC Partners Inc.	5.375%	12/9/19	412	420
BGC Partners Inc.	5.125%	5/27/21	2,625	2,697
BlackRock Inc.	5.000%	12/10/19	7,923	8,158
BlackRock Inc.	4.250%	5/24/21	6,540	6,751
BlackRock Inc.	3.375%	6/1/22	12,035	12,074
BlackRock Inc.	3.500%	3/18/24	17,225	17,337
BlackRock Inc.	3.200%	3/15/27	500	481
Brookfield Asset Management Inc.	4.000%	1/15/25	5,745	5,662
Brookfield Finance Inc.	4.250%	6/2/26	2,200	2,166
Brookfield Finance Inc.	3.900%	1/25/28	3,000	2,826
Brookfield Finance Inc.	4.700%	9/20/47	9,650	9,139
Brookfield Finance LLC	4.000%	4/1/24	7,625	7,541
Cboe Global Markets Inc.	3.650%	1/12/27	6,626	6,411
Charles Schwab Corp.	4.450%	7/22/20	10,850	11,145
Charles Schwab Corp.	3.225%	9/1/22	3,955	3,926
Charles Schwab Corp.	2.650%	1/25/23	5,325	5,183
Charles Schwab Corp.	3.850%	5/21/25	3,000	3,024
Charles Schwab Corp.	3.450%	2/13/26	3,445	3,408
Charles Schwab Corp.	3.200%	3/2/27	12,300	11,707
Charles Schwab Corp.	3.200%	1/25/28	5,325	5,080
CME Group Inc.	3.000%	9/15/22	7,887	7,775
CME Group Inc.	3.000%	3/15/25	5,879	5,672
CME Group Inc.	5.300%	9/15/43	7,449	8,741
CME Group Inc.	4.150%	6/15/48	6,150	6,215
E*TRADE Financial Corp.	2.950%	8/24/22	365	354
E*TRADE Financial Corp.	3.800%	8/24/27	6,150	5,876
E*TRADE Financial Corp.	4.500%	6/20/28	2,460	2,461
Eaton Vance Corp.	3.625%	6/15/23	3,350	3,359
Eaton Vance Corp.	3.500%	4/6/27	4,530	4,407
Franklin Resources Inc.	2.800%	9/15/22	10,550	10,271
Franklin Resources Inc.	2.850%	3/30/25	1,985	1,876
Intercontinental Exchange Inc.	2.750%	12/1/20	11,900	11,782
Intercontinental Exchange Inc.	4.000%	10/15/23	13,771	14,063
Intercontinental Exchange Inc.	3.750%	12/1/25	13,010	12,908
Intercontinental Exchange Inc.	3.100%	9/15/27	2,246	2,099
Invesco Finance plc	3.125%	11/30/22	7,092	7,003
Invesco Finance plc	4.000%	1/30/24	13,849	13,918
Invesco Finance plc	3.750%	1/15/26	2,129	2,094
Invesco Finance plc	5.375%	11/30/43	11,762	13,333
Janus Capital Group Inc.	4.875%	8/1/25	3,950	4,058
Jefferies Financial Group Inc.	5.500%	10/18/23	2,650	2,729
Jefferies Group LLC	8.500%	7/15/19	2,132	2,247
Jefferies Group LLC	6.875%	4/15/21	12,272	13,217
Jefferies Group LLC	5.125%	1/20/23	1,580	1,645

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Jefferies Group LLC	4.850%	1/15/27	14,027	13,639
Jefferies Group LLC	6.450%	6/8/27	475	515
Jefferies Group LLC	6.250%	1/15/36	3,325	3,379
Jefferies Group LLC	6.500%	1/20/43	4,075	4,203
Jefferies Group LLC / Jefferies Group Capital Finance Inc.	4.150%	1/23/30	12,825	11,312
Lazard Group LLC	3.750%	2/13/25	615	599
Lazard Group LLC	3.625%	3/1/27	5,620	5,279
Legg Mason Inc.	3.950%	7/15/24	1,775	1,760
Legg Mason Inc.	4.750%	3/15/26	3,375	3,488
Legg Mason Inc.	5.625%	1/15/44	7,220	7,652
Nasdaq Inc.	5.550%	1/15/20	10,175	10,511
Nasdaq Inc.	3.850%	6/30/26	2,400	2,322
Nomura Holdings Inc.	6.700%	3/4/20	7,830	8,201
Raymond James Financial Inc.	3.625%	9/15/26	2,601	2,511
Raymond James Financial Inc.	4.950%	7/15/46	14,395	14,639
Stifel Financial Corp.	4.250%	7/18/24	10,175	10,129
TD Ameritrade Holding Corp.	5.600%	12/1/19	2,250	2,327
TD Ameritrade Holding Corp.	2.950%	4/1/22	17,080	16,769
TD Ameritrade Holding Corp.	3.625%	4/1/25	5,975	5,910
TD Ameritrade Holding Corp.	3.300%	4/1/27	6,217	5,926
Finance Companies (0.3%)				
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.250%	7/1/20	12,167	12,304
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	10/30/20	10,836	11,053
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.500%	5/15/21	11,138	11,361
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.000%	10/1/21	16,905	17,433
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.950%	2/1/22	13,977	13,907
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	5/26/22	2,900	2,835
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.625%	7/1/22	6,739	6,865
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.300%	1/23/23	5,085	4,882
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.500%	1/15/25	200	187
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.650%	7/21/27	8,506	7,740
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.875%	1/23/28	8,650	7,980
Air Lease Corp.	2.125%	1/15/20	2,850	2,797
Air Lease Corp.	4.750%	3/1/20	10,700	10,925
Air Lease Corp.	2.500%	3/1/21	6,497	6,326
Air Lease Corp.	3.875%	4/1/21	4,415	4,454
Air Lease Corp.	3.375%	6/1/21	655	649
Air Lease Corp.	3.750%	2/1/22	4,525	4,520
Air Lease Corp.	2.625%	7/1/22	6,688	6,396
Air Lease Corp.	2.750%	1/15/23	4,625	4,382
Air Lease Corp.	3.875%	7/3/23	13,575	13,436
Air Lease Corp.	3.000%	9/15/23	628	595
Air Lease Corp.	4.250%	9/15/24	1,152	1,145
Air Lease Corp.	3.250%	3/1/25	10,680	9,856
Air Lease Corp.	3.625%	4/1/27	4,225	3,875
Air Lease Corp.	3.625%	12/1/27	3,250	2,962
Ares Capital Corp.	3.875%	1/15/20	1,700	1,705
Ares Capital Corp.	3.500%	2/10/23	16,835	16,043
Ares Capital Corp.	4.250%	3/1/25	6,780	6,544
FS Investment Corp.	4.000%	7/15/19	3,775	3,777
FS Investment Corp.	4.750%	5/15/22	2,184	2,175

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
GATX Corp.	2.500%	7/30/19	2,500	2,478
GATX Corp.	4.850%	6/1/21	100	104
GATX Corp.	3.250%	3/30/25	4,970	4,702
GATX Corp.	3.250%	9/15/26	3,100	2,861
GATX Corp.	3.850%	3/30/27	8,350	7,957
GATX Corp.	3.500%	3/15/28	5,575	5,142
GATX Corp.	4.550%	11/7/28	8,900	8,844
GATX Corp.	5.200%	3/15/44	875	901
GATX Corp.	4.500%	3/30/45	1,952	1,804
GE Capital International Funding Co. Unlimited Co.	2.342%	11/15/20	94,836	92,710
GE Capital International Funding Co. Unlimited Co.	3.373%	11/15/25	21,849	20,892
GE Capital International Funding Co. Unlimited Co.	4.418%	11/15/35	120,418	116,678
International Lease Finance Corp.	8.250%	12/15/20	13,798	15,212
International Lease Finance Corp.	4.625%	4/15/21	5,795	5,918
International Lease Finance Corp.	8.625%	1/15/22	6,510	7,446
International Lease Finance Corp.	5.875%	8/15/22	9,634	10,224
Prospect Capital Corp.	5.875%	3/15/23	1,610	1,638
Insurance (1.3%)				
ACE Capital Trust II	9.700%	4/1/30	1,529	2,186
AEGON Funding Co. LLC	5.750%	12/15/20	9,350	9,848
4 Aegon NV	5.500%	4/1/48	7,800	7,449
Aetna Inc.	4.125%	6/1/21	439	446
Aetna Inc.	2.750%	11/15/22	9,750	9,382
Aetna Inc.	2.800%	6/15/23	13,025	12,356
Aetna Inc.	3.500%	11/15/24	11,643	11,282
Aetna Inc.	6.625%	6/15/36	8,206	9,993
Aetna Inc.	6.750%	12/15/37	3,327	4,229
Aetna Inc.	4.500%	5/15/42	4,042	3,989
Aetna Inc.	4.125%	11/15/42	2,253	2,081
Aetna Inc.	4.750%	3/15/44	3,575	3,580
Aetna Inc.	3.875%	8/15/47	12,600	11,164
Aflac Inc.	2.400%	3/16/20	13,356	13,220
Aflac Inc.	4.000%	2/15/22	1,150	1,174
Aflac Inc.	3.625%	6/15/23	8,610	8,642
Aflac Inc.	3.625%	11/15/24	8,215	8,136
Aflac Inc.	3.250%	3/17/25	5,547	5,375
Aflac Inc.	2.875%	10/15/26	1,000	932
Aflac Inc.	4.000%	10/15/46	4,450	4,145
Alleghany Corp.	5.625%	9/15/20	3,425	3,581
Alleghany Corp.	4.950%	6/27/22	2,295	2,406
Alleghany Corp.	4.900%	9/15/44	8,027	8,108
Allied World Assurance Co. Holdings Ltd.	4.350%	10/29/25	10,461	10,153
Allstate Corp.	3.150%	6/15/23	9,975	9,848
Allstate Corp.	3.280%	12/15/26	5,200	4,996
Allstate Corp.	5.350%	6/1/33	1,579	1,762
Allstate Corp.	5.550%	5/9/35	2,906	3,364
Allstate Corp.	5.950%	4/1/36	28	34
Allstate Corp.	4.500%	6/15/43	7,687	7,944
Allstate Corp.	4.200%	12/15/46	7,295	7,131
4 Allstate Corp.	5.750%	8/15/53	7,715	7,946
4 Allstate Corp.	6.500%	5/15/67	4,240	4,772
Alterra Finance LLC	6.250%	9/30/20	985	1,039
American Financial Group Inc.	3.500%	8/15/26	2,600	2,437
American Financial Group Inc.	4.500%	6/15/47	7,365	6,943
American International Group Inc.	2.300%	7/16/19	13,837	13,724
American International Group Inc.	3.375%	8/15/20	15,575	15,600
American International Group Inc.	6.400%	12/15/20	28,088	30,090
American International Group Inc.	4.875%	6/1/22	15,983	16,700
American International Group Inc.	4.125%	2/15/24	14,640	14,682
American International Group Inc.	3.750%	7/10/25	960	924
American International Group Inc.	3.900%	4/1/26	3,360	3,242
American International Group Inc.	4.200%	4/1/28	13,300	13,008
American International Group Inc.	3.875%	1/15/35	10,557	9,373

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
American International Group Inc.	4.700%	7/10/35	5,245	5,121
American International Group Inc.	6.250%	5/1/36	8,923	10,105
American International Group Inc.	4.500%	7/16/44	24,063	22,401
American International Group Inc.	4.800%	7/10/45	2,315	2,254
American International Group Inc.	4.750%	4/1/48	14,800	14,237
4 American International Group Inc.	5.750%	4/1/48	8,522	8,454
American International Group Inc.	4.375%	1/15/55	9,480	8,225
4 American International Group Inc.	8.175%	5/15/68	4,725	5,933
Anthem Inc.	2.250%	8/15/19	8,395	8,310
Anthem Inc.	4.350%	8/15/20	6,925	7,084
Anthem Inc.	2.500%	11/21/20	9,625	9,453
Anthem Inc.	3.700%	8/15/21	6,874	6,926
Anthem Inc.	3.125%	5/15/22	7,460	7,338
Anthem Inc.	2.950%	12/1/22	7,725	7,506
Anthem Inc.	3.300%	1/15/23	11,747	11,455
Anthem Inc.	3.500%	8/15/24	6,709	6,526
Anthem Inc.	3.350%	12/1/24	8,840	8,555
Anthem Inc.	3.650%	12/1/27	19,395	18,360
Anthem Inc.	4.101%	3/1/28	38,000	37,314
Anthem Inc.	5.950%	12/15/34	1	1
Anthem Inc.	5.850%	1/15/36	3,260	3,725
Anthem Inc.	6.375%	6/15/37	4,000	4,783
Anthem Inc.	4.625%	5/15/42	13,062	12,701
Anthem Inc.	4.650%	1/15/43	12,506	12,061
Anthem Inc.	5.100%	1/15/44	5,405	5,561
Anthem Inc.	4.650%	8/15/44	1,265	1,237
Anthem Inc.	4.375%	12/1/47	15,510	14,388
Anthem Inc.	4.550%	3/1/48	2,835	2,712
Anthem Inc.	4.850%	8/15/54	3,650	3,584
Aon Corp.	5.000%	9/30/20	6,235	6,437
Aon Corp.	8.205%	1/1/27	369	455
Aon Corp.	6.250%	9/30/40	4,425	5,330
Aon plc	2.800%	3/15/21	13,515	13,275
Aon plc	3.500%	6/14/24	6,500	6,327
Aon plc	3.875%	12/15/25	9,974	9,827
Aon plc	4.600%	6/14/44	8,992	8,848
Aon plc	4.750%	5/15/45	1,702	1,674
Arch Capital Finance LLC	4.011%	12/15/26	10,220	10,050
Arch Capital Finance LLC	5.031%	12/15/46	7,357	7,665
Arch Capital Group Ltd.	7.350%	5/1/34	4,510	5,840
Arch Capital Group US Inc.	5.144%	11/1/43	625	680
Aspen Insurance Holdings Ltd.	4.650%	11/15/23	10,990	11,223
Assurant Inc.	4.000%	3/15/23	8,175	8,081
Assurant Inc.	4.200%	9/27/23	2,120	2,118
Assurant Inc.	4.900%	3/27/28	3,200	3,213
Assurant Inc.	6.750%	2/15/34	6,650	7,773
Assured Guaranty US Holdings Inc.	5.000%	7/1/24	1,173	1,211
Athene Holding Ltd.	4.125%	1/12/28	11,850	10,925
9 AXA Equitable Holdings Inc.	3.900%	4/20/23	3,250	3,223
9 AXA Equitable Holdings Inc.	4.350%	4/20/28	53,115	50,715
9 AXA Equitable Holdings Inc.	5.000%	4/20/48	20,610	18,999
AXA Financial Inc.	7.000%	4/1/28	4,150	4,781
AXA SA	8.600%	12/15/30	15,321	19,487
AXIS Specialty Finance LLC	5.875%	6/1/20	13,850	14,454
AXIS Specialty Finance plc	4.000%	12/6/27	14,850	14,026
Berkshire Hathaway Finance Corp.	1.300%	8/15/19	1,500	1,478
Berkshire Hathaway Finance Corp.	2.900%	10/15/20	13,697	13,728
Berkshire Hathaway Finance Corp.	4.250%	1/15/21	3,352	3,457
Berkshire Hathaway Finance Corp.	3.000%	5/15/22	21,835	21,753
Berkshire Hathaway Finance Corp.	5.750%	1/15/40	8,090	9,549
Berkshire Hathaway Finance Corp.	4.400%	5/15/42	5,325	5,574
Berkshire Hathaway Finance Corp.	4.300%	5/15/43	7,775	7,857
Berkshire Hathaway Inc.	2.100%	8/14/19	12,225	12,140
Berkshire Hathaway Inc.	2.200%	3/15/21	5,716	5,615

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Berkshire Hathaway Inc.	3.750%	8/15/21	2,952	3,018
Berkshire Hathaway Inc.	3.400%	1/31/22	1,555	1,570
Berkshire Hathaway Inc.	3.000%	2/11/23	3,806	3,772
Berkshire Hathaway Inc.	2.750%	3/15/23	27,148	26,499
Berkshire Hathaway Inc.	3.125%	3/15/26	37,416	35,969
Berkshire Hathaway Inc.	4.500%	2/11/43	10,179	10,457
Brighthouse Financial Inc.	3.700%	6/22/27	16,335	14,546
Brighthouse Financial Inc.	4.700%	6/22/47	16,315	13,440
Brown & Brown Inc.	4.200%	9/15/24	5,390	5,376
Chubb Corp.	6.000%	5/11/37	4,545	5,569
Chubb Corp.	6.500%	5/15/38	2,141	2,752
Chubb INA Holdings Inc.	2.300%	11/3/20	7,487	7,336
Chubb INA Holdings Inc.	2.875%	11/3/22	20,916	20,491
Chubb INA Holdings Inc.	2.700%	3/13/23	12,433	12,025
Chubb INA Holdings Inc.	3.350%	5/15/24	5,399	5,312
Chubb INA Holdings Inc.	3.150%	3/15/25	7,826	7,551
Chubb INA Holdings Inc.	3.350%	5/3/26	16,290	15,779
Chubb INA Holdings Inc.	6.700%	5/15/36	490	625
Chubb INA Holdings Inc.	4.150%	3/13/43	4,908	4,825
Chubb INA Holdings Inc.	4.350%	11/3/45	21,325	21,764
Cigna Corp.	5.125%	6/15/20	3,064	3,174
Cigna Corp.	4.375%	12/15/20	8,571	8,740
Cigna Corp.	4.500%	3/15/21	1,050	1,072
Cigna Corp.	4.000%	2/15/22	7,915	8,015
Cigna Corp.	3.250%	4/15/25	6,875	6,436
Cigna Corp.	7.875%	5/15/27	985	1,238
Cigna Corp.	3.050%	10/15/27	9,500	8,547
Cigna Corp.	5.375%	2/15/42	3,146	3,387
Cigna Corp.	3.875%	10/15/47	9,700	8,245
Cincinnati Financial Corp.	6.920%	5/15/28	4,256	5,180
Cincinnati Financial Corp.	6.125%	11/1/34	1,870	2,211
CNA Financial Corp.	5.875%	8/15/20	5,820	6,117
CNA Financial Corp.	5.750%	8/15/21	4,118	4,354
CNA Financial Corp.	3.950%	5/15/24	3,410	3,395
CNA Financial Corp.	4.500%	3/1/26	1,850	1,878
CNA Financial Corp.	3.450%	8/15/27	6,360	5,891
Coventry Health Care Inc.	5.450%	6/15/21	9,645	10,147
Enstar Group Ltd.	4.500%	3/10/22	2,382	2,373
Everest Reinsurance Holdings Inc.	4.868%	6/1/44	4,500	4,544
9 Fairfax Financial Holdings Ltd.	4.850%	4/17/28	5,575	5,513
Fidelity National Financial Inc.	5.500%	9/1/22	4,300	4,563
First American Financial Corp.	4.600%	11/15/24	5,050	5,051
Hanover Insurance Group Inc.	4.500%	4/15/26	5,000	4,956
Hartford Financial Services Group Inc.	5.125%	4/15/22	7,055	7,441
Hartford Financial Services Group Inc.	5.950%	10/15/36	3,645	4,263
Hartford Financial Services Group Inc.	6.100%	10/1/41	5,171	6,187
Hartford Financial Services Group Inc.	4.300%	4/15/43	6,290	5,923
Humana Inc.	2.625%	10/1/19	2,100	2,089
Humana Inc.	3.150%	12/1/22	6,360	6,241
Humana Inc.	2.900%	12/15/22	5,870	5,698
Humana Inc.	3.850%	10/1/24	17,023	16,943
Humana Inc.	3.950%	3/15/27	7,750	7,634
Humana Inc.	4.625%	12/1/42	4,278	4,231
Humana Inc.	4.950%	10/1/44	5,808	6,024
Humana Inc.	4.800%	3/15/47	3,725	3,830
Kemper Corp.	4.350%	2/15/25	1,850	1,827
Lincoln National Corp.	6.250%	2/15/20	1,268	1,326
Lincoln National Corp.	4.200%	3/15/22	5,615	5,748
Lincoln National Corp.	4.000%	9/1/23	6,505	6,577
Lincoln National Corp.	3.350%	3/9/25	4,797	4,581
Lincoln National Corp.	3.625%	12/12/26	8,665	8,232
Lincoln National Corp.	3.800%	3/1/28	10,250	9,789
Lincoln National Corp.	6.150%	4/7/36	3,581	4,187
Lincoln National Corp.	6.300%	10/9/37	3,493	4,171

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Lincoln National Corp.	7.000%	6/15/40	3,075	3,860
Loews Corp.	2.625%	5/15/23	10,875	10,399
Loews Corp.	3.750%	4/1/26	110	108
Loews Corp.	6.000%	2/1/35	643	748
Loews Corp.	4.125%	5/15/43	11,562	10,817
Manulife Financial Corp.	4.900%	9/17/20	13,034	13,444
Manulife Financial Corp.	4.150%	3/4/26	6,536	6,524
4 Manulife Financial Corp.	4.061%	2/24/32	15,955	15,127
Manulife Financial Corp.	5.375%	3/4/46	8,317	9,336
Markel Corp.	4.900%	7/1/22	700	727
Markel Corp.	3.500%	11/1/27	4,325	4,056
Markel Corp.	5.000%	4/5/46	5,653	5,780
Markel Corp.	4.300%	11/1/47	4,000	3,742
Marsh & McLennan Cos. Inc.	2.350%	9/10/19	1,750	1,741
Marsh & McLennan Cos. Inc.	2.350%	3/6/20	6,425	6,328
Marsh & McLennan Cos. Inc.	4.800%	7/15/21	2,149	2,232
Marsh & McLennan Cos. Inc.	2.750%	1/30/22	7,390	7,214
Marsh & McLennan Cos. Inc.	4.050%	10/15/23	6,068	6,159
Marsh & McLennan Cos. Inc.	3.500%	6/3/24	14,400	14,192
Marsh & McLennan Cos. Inc.	3.500%	3/10/25	15,895	15,517
Marsh & McLennan Cos. Inc.	3.750%	3/14/26	4,255	4,208
Marsh & McLennan Cos. Inc.	5.875%	8/1/33	2,789	3,262
Marsh & McLennan Cos. Inc.	4.350%	1/30/47	4,930	4,897
Marsh & McLennan Cos. Inc.	4.200%	3/1/48	10,875	10,574
Mercury General Corp.	4.400%	3/15/27	4,110	3,984
MetLife Inc.	4.750%	2/8/21	9,530	9,851
MetLife Inc.	3.048%	12/15/22	6,250	6,149
MetLife Inc.	4.368%	9/15/23	5,435	5,631
MetLife Inc.	3.600%	4/10/24	13,920	13,786
MetLife Inc.	3.000%	3/1/25	10,675	10,142
MetLife Inc.	3.600%	11/13/25	11,900	11,691
MetLife Inc.	6.500%	12/15/32	3,380	4,167
MetLife Inc.	6.375%	6/15/34	2,198	2,660
MetLife Inc.	5.700%	6/15/35	11,093	12,658
MetLife Inc.	5.875%	2/6/41	13,643	15,920
MetLife Inc.	4.125%	8/13/42	10,009	9,388
MetLife Inc.	4.875%	11/13/43	5,672	5,920
MetLife Inc.	4.721%	12/15/44	5,875	5,992
MetLife Inc.	4.050%	3/1/45	9,000	8,334
MetLife Inc.	4.600%	5/13/46	5,745	5,789
4 MetLife Inc.	6.400%	12/15/66	19,885	21,227
4 MetLife Inc.	10.750%	8/1/69	685	1,060
Munich Re America Corp.	7.450%	12/15/26	2,350	2,878
4 Nationwide Financial Services Inc.	6.750%	5/15/87	275	302
Old Republic International Corp.	4.875%	10/1/24	6,280	6,501
Old Republic International Corp.	3.875%	8/26/26	12,618	12,089
PartnerRe Finance B LLC	5.500%	6/1/20	13,654	14,150
Primerica Inc.	4.750%	7/15/22	1,900	1,947
Principal Financial Group Inc.	3.300%	9/15/22	2,875	2,841
Principal Financial Group Inc.	3.125%	5/15/23	3,661	3,569
Principal Financial Group Inc.	3.400%	5/15/25	5,353	5,194
Principal Financial Group Inc.	3.100%	11/15/26	4,852	4,519
Principal Financial Group Inc.	4.625%	9/15/42	1,730	1,744
Principal Financial Group Inc.	4.350%	5/15/43	1,043	1,009
Principal Financial Group Inc.	4.300%	11/15/46	7,200	6,747
4 Principal Financial Group Inc.	4.700%	5/15/55	3,250	3,254
Progressive Corp.	3.750%	8/23/21	10,283	10,385
Progressive Corp.	2.450%	1/15/27	2,060	1,854
Progressive Corp.	6.625%	3/1/29	4,820	5,776
Progressive Corp.	6.250%	12/1/32	325	396
Progressive Corp.	4.350%	4/25/44	3,660	3,648
Progressive Corp.	4.125%	4/15/47	23,950	23,334
Progressive Corp.	4.200%	3/15/48	6,050	5,961
Protective Life Corp.	7.375%	10/15/19	3,980	4,186

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Prudential Financial Inc.	2.350%	8/15/19	11,400	11,328
Prudential Financial Inc.	5.375%	6/21/20	6,530	6,802
Prudential Financial Inc.	4.500%	11/15/20	10,575	10,892
Prudential Financial Inc.	4.500%	11/16/21	4,820	5,012
Prudential Financial Inc.	3.500%	5/15/24	7,790	7,727
Prudential Financial Inc.	3.878%	3/27/28	2,500	2,470
Prudential Financial Inc.	5.750%	7/15/33	570	655
Prudential Financial Inc.	5.700%	12/14/36	12,363	14,429
Prudential Financial Inc.	6.625%	12/1/37	4,352	5,468
Prudential Financial Inc.	6.625%	6/21/40	4,275	5,491
Prudential Financial Inc.	6.200%	11/15/40	3,325	3,984
4 Prudential Financial Inc.	5.875%	9/15/42	12,570	13,316
4 Prudential Financial Inc.	5.625%	6/15/43	11,514	11,946
Prudential Financial Inc.	5.100%	8/15/43	3,450	3,759
4 Prudential Financial Inc.	5.200%	3/15/44	2,765	2,762
Prudential Financial Inc.	4.600%	5/15/44	4,970	5,060
4 Prudential Financial Inc.	5.375%	5/15/45	13,805	13,779
4 Prudential Financial Inc.	4.500%	9/15/47	5,047	4,659
Prudential Financial Inc.	3.905%	12/7/47	13,648	12,272
Prudential Financial Inc.	3.935%	12/7/49	8,273	7,467
Reinsurance Group of America Inc.	5.000%	6/1/21	1,240	1,290
Reinsurance Group of America Inc.	4.700%	9/15/23	3,475	3,609
Reinsurance Group of America Inc.	3.950%	9/15/26	4,504	4,337
RenaissanceRe Finance Inc.	3.700%	4/1/25	3,300	3,222
RenaissanceRe Finance Inc.	3.450%	7/1/27	2,200	2,072
Sompo International Holdings Ltd.	4.700%	10/15/22	3,250	3,332
Sompo International Holdings Ltd.	7.000%	7/15/34	4,725	5,754
Swiss Re Solutions Holding Corp.	7.000%	2/15/26	1,309	1,529
Torchmark Corp.	3.800%	9/15/22	110	110
Transatlantic Holdings Inc.	8.000%	11/30/39	4,588	6,271
Travelers Cos. Inc.	3.900%	11/1/20	3,065	3,110
Travelers Cos. Inc.	6.750%	6/20/36	10	13
Travelers Cos. Inc.	6.250%	6/15/37	7,252	8,963
Travelers Cos. Inc.	5.350%	11/1/40	3,300	3,809
Travelers Cos. Inc.	4.600%	8/1/43	14,785	15,459
Travelers Cos. Inc.	3.750%	5/15/46	5,320	4,887
Travelers Cos. Inc.	4.000%	5/30/47	10,310	9,903
Travelers Property Casualty Corp.	6.375%	3/15/33	460	569
Trinity Acquisition plc	4.400%	3/15/26	500	496
UnitedHealth Group Inc.	2.300%	12/15/19	12,575	12,498
UnitedHealth Group Inc.	2.700%	7/15/20	14,685	14,609
UnitedHealth Group Inc.	1.950%	10/15/20	10,475	10,222
UnitedHealth Group Inc.	3.875%	10/15/20	1,035	1,052
UnitedHealth Group Inc.	4.700%	2/15/21	4,925	5,102
UnitedHealth Group Inc.	2.125%	3/15/21	6,355	6,190
UnitedHealth Group Inc.	3.150%	6/15/21	5,000	5,004
UnitedHealth Group Inc.	3.375%	11/15/21	2,050	2,060
UnitedHealth Group Inc.	2.875%	12/15/21	10,991	10,860
UnitedHealth Group Inc.	2.875%	3/15/22	3,221	3,178
UnitedHealth Group Inc.	3.350%	7/15/22	18,808	18,862
UnitedHealth Group Inc.	2.375%	10/15/22	8,000	7,678
UnitedHealth Group Inc.	2.750%	2/15/23	10,080	9,759
UnitedHealth Group Inc.	2.875%	3/15/23	2,346	2,286
UnitedHealth Group Inc.	3.500%	6/15/23	7,000	6,983
UnitedHealth Group Inc.	3.750%	7/15/25	13,551	13,547
UnitedHealth Group Inc.	3.100%	3/15/26	10,725	10,223
UnitedHealth Group Inc.	3.450%	1/15/27	4,655	4,516
UnitedHealth Group Inc.	3.375%	4/15/27	28,560	27,646
UnitedHealth Group Inc.	2.950%	10/15/27	10,950	10,222
UnitedHealth Group Inc.	3.850%	6/15/28	9,950	9,961
UnitedHealth Group Inc.	4.625%	7/15/35	11,251	11,827
UnitedHealth Group Inc.	5.800%	3/15/36	3,164	3,752
UnitedHealth Group Inc.	6.500%	6/15/37	1,575	2,040
UnitedHealth Group Inc.	6.625%	11/15/37	8,525	11,071

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
UnitedHealth Group Inc.	6.875%	2/15/38	18,696	24,790
UnitedHealth Group Inc.	5.950%	2/15/41	2,955	3,651
UnitedHealth Group Inc.	4.625%	11/15/41	9,411	9,894
UnitedHealth Group Inc.	4.375%	3/15/42	391	394
UnitedHealth Group Inc.	3.950%	10/15/42	11,581	10,946
UnitedHealth Group Inc.	4.250%	3/15/43	5,916	5,862
UnitedHealth Group Inc.	4.750%	7/15/45	16,962	18,116
UnitedHealth Group Inc.	4.200%	1/15/47	4,834	4,746
UnitedHealth Group Inc.	4.250%	4/15/47	18,200	18,107
UnitedHealth Group Inc.	3.750%	10/15/47	8,500	7,834
UnitedHealth Group Inc.	4.250%	6/15/48	14,550	14,554
Unum Group	5.625%	9/15/20	2,200	2,296
Unum Group	3.000%	5/15/21	3,000	2,947
Unum Group	4.000%	3/15/24	2,190	2,164
Unum Group	3.875%	11/5/25	175	167
Unum Group	5.750%	8/15/42	3,423	3,642
Voya Financial Inc.	3.125%	7/15/24	7,235	6,822
Voya Financial Inc.	3.650%	6/15/26	2,440	2,288
Voya Financial Inc.	5.700%	7/15/43	9,480	10,464
Voya Financial Inc.	4.800%	6/15/46	2,185	2,139
Willis North America Inc.	3.600%	5/15/24	6,525	6,298
Willis Towers Watson plc	5.750%	3/15/21	9,351	9,831
WR Berkley Corp.	5.375%	9/15/20	595	619
WR Berkley Corp.	4.625%	3/15/22	2,550	2,632
WR Berkley Corp.	4.750%	8/1/44	4,088	4,205
XLIT Ltd.	5.750%	10/1/21	4,555	4,850
XLIT Ltd.	4.450%	3/31/25	2,850	2,771
XLIT Ltd.	6.250%	5/15/27	2,341	2,668
XLIT Ltd.	5.250%	12/15/43	6,875	7,510
XLIT Ltd.	5.500%	3/31/45	5,529	5,736
Other Finance (0.0%)				
Jones Lang LaSalle Inc.	4.400%	11/15/22	2,050	2,097
ORIX Corp.	2.900%	7/18/22	2,750	2,671
ORIX Corp.	3.250%	12/4/24	3,725	3,557
ORIX Corp.	3.700%	7/18/27	9,900	9,533
Real Estate Investment Trusts (0.7%)				
Alexandria Real Estate Equities Inc.	2.750%	1/15/20	4,225	4,194
Alexandria Real Estate Equities Inc.	4.600%	4/1/22	5,925	6,119
Alexandria Real Estate Equities Inc.	3.900%	6/15/23	569	570
Alexandria Real Estate Equities Inc.	4.000%	1/15/24	3,200	3,217
Alexandria Real Estate Equities Inc.	3.450%	4/30/25	9,000	8,589
Alexandria Real Estate Equities Inc.	4.300%	1/15/26	400	400
Alexandria Real Estate Equities Inc.	3.950%	1/15/27	3,602	3,474
Alexandria Real Estate Equities Inc.	3.950%	1/15/28	4,800	4,595
Alexandria Real Estate Equities Inc.	4.500%	7/30/29	3,135	3,117
Alexandria Real Estate Equities Inc.	4.700%	7/1/30	6,000	6,051
American Campus Communities Operating Partnership LP	3.350%	10/1/20	3,800	3,788
American Campus Communities Operating Partnership LP	3.750%	4/15/23	1,430	1,411
American Campus Communities Operating Partnership LP	4.125%	7/1/24	3,300	3,288
American Campus Communities Operating Partnership LP	3.625%	11/15/27	4,375	4,083
American Homes 4 Rent LP	4.250%	2/15/28	1,125	1,077
AvalonBay Communities Inc.	2.850%	3/15/23	6,264	6,067
AvalonBay Communities Inc.	4.200%	12/15/23	1,255	1,286
AvalonBay Communities Inc.	3.500%	11/15/24	3,225	3,276
AvalonBay Communities Inc.	3.450%	6/1/25	5,895	5,754
AvalonBay Communities Inc.	3.500%	11/15/25	600	587
AvalonBay Communities Inc.	2.950%	5/11/26	11,830	11,055
AvalonBay Communities Inc.	2.900%	10/15/26	1,575	1,464
AvalonBay Communities Inc.	3.350%	5/15/27	7,441	7,122

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AvalonBay Communities Inc.	3.200%	1/15/28	5,025	4,772
AvalonBay Communities Inc.	4.350%	4/15/48	3,500	3,465
Boston Properties LP	5.875%	10/15/19	2,905	3,006
Boston Properties LP	5.625%	11/15/20	9,225	9,667
Boston Properties LP	4.125%	5/15/21	4,095	4,171
Boston Properties LP	3.850%	2/1/23	6,773	6,809
Boston Properties LP	3.125%	9/1/23	4,540	4,422
Boston Properties LP	3.800%	2/1/24	7,025	6,992
Boston Properties LP	3.200%	1/15/25	6,125	5,830
Boston Properties LP	3.650%	2/1/26	6,275	6,070
Boston Properties LP	2.750%	10/1/26	9,759	8,790
Brandywine Operating Partnership LP	3.950%	2/15/23	3,775	3,762
Brandywine Operating Partnership LP	3.950%	11/15/27	23,025	21,952
Brixmor Operating Partnership LP	3.875%	8/15/22	6,035	6,022
Brixmor Operating Partnership LP	3.250%	9/15/23	3,925	3,770
Brixmor Operating Partnership LP	3.650%	6/15/24	2,100	2,028
Brixmor Operating Partnership LP	3.850%	2/1/25	14,485	13,964
Brixmor Operating Partnership LP	4.125%	6/15/26	5,440	5,267
Brixmor Operating Partnership LP	3.900%	3/15/27	2,550	2,411
Camden Property Trust	2.950%	12/15/22	4,900	4,754
Columbia Property Trust Operating Partnership LP	4.150%	4/1/25	3,025	2,952
Columbia Property Trust Operating Partnership LP	3.650%	8/15/26	12,675	11,829
Corporate Office Properties LP	3.700%	6/15/21	3,725	3,697
Corporate Office Properties LP	3.600%	5/15/23	7,931	7,685
CubeSmart LP	4.375%	12/15/23	7,400	7,494
CubeSmart LP	4.000%	11/15/25	2,265	2,221
CubeSmart LP	3.125%	9/1/26	2,575	2,364
DCT Industrial Operating Partnership LP	4.500%	10/15/23	4,125	4,271
DDR Corp.	4.625%	7/15/22	9,490	9,754
DDR Corp.	3.625%	2/1/25	9,632	9,148
DDR Corp.	4.250%	2/1/26	2,740	2,675
DDR Corp.	4.700%	6/1/27	12,525	12,609
Digital Realty Trust LP	5.875%	2/1/20	2,175	2,251
Digital Realty Trust LP	3.400%	10/1/20	5,600	5,604
Digital Realty Trust LP	5.250%	3/15/21	8,815	9,178
Digital Realty Trust LP	3.950%	7/1/22	11,950	11,971
Digital Realty Trust LP	2.750%	2/1/23	2,750	2,620
Digital Realty Trust LP	4.750%	10/1/25	5,525	5,690
Digital Realty Trust LP	3.700%	8/15/27	7,420	7,046
Digital Realty Trust LP	4.450%	7/15/28	12,000	12,032
Duke Realty LP	4.375%	6/15/22	195	200
Duke Realty LP	3.875%	10/15/22	1,223	1,234
Duke Realty LP	3.625%	4/15/23	748	740
Duke Realty LP	3.750%	12/1/24	2,425	2,389
Duke Realty LP	3.250%	6/30/26	5,500	5,182
Duke Realty LP	3.375%	12/15/27	3,144	2,930
EPR Properties	5.750%	8/15/22	3,610	3,791
EPR Properties	5.250%	7/15/23	1,575	1,625
EPR Properties	4.500%	4/1/25	7,025	6,926
EPR Properties	4.750%	12/15/26	4,000	3,903
EPR Properties	4.500%	6/1/27	150	144
EPR Properties	4.950%	4/15/28	4,500	4,388
ERP Operating LP	2.375%	7/1/19	1,740	1,726
ERP Operating LP	4.750%	7/15/20	3,085	3,167
ERP Operating LP	4.625%	12/15/21	6,986	7,247
ERP Operating LP	3.000%	4/15/23	2,603	2,546
ERP Operating LP	3.375%	6/1/25	750	731
ERP Operating LP	2.850%	11/1/26	5,450	5,051
ERP Operating LP	3.250%	8/1/27	3,000	2,848
ERP Operating LP	3.500%	3/1/28	10,506	10,123
ERP Operating LP	4.500%	7/1/44	7,555	7,670
ERP Operating LP	4.500%	6/1/45	850	863
ERP Operating LP	4.000%	8/1/47	3,600	3,359
Essex Portfolio LP	5.200%	3/15/21	2,825	2,938

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Essex Portfolio LP	3.250%	5/1/23	3,505	3,405
Essex Portfolio LP	3.500%	4/1/25	10,937	10,562
Essex Portfolio LP	3.375%	4/15/26	6,450	6,117
Essex Portfolio LP	4.500%	3/15/48	5,975	5,840
Federal Realty Investment Trust	2.750%	6/1/23	5,237	5,017
Federal Realty Investment Trust	3.250%	7/15/27	2,100	1,959
Federal Realty Investment Trust	4.500%	12/1/44	14,900	15,082
Government Properties Income Trust	4.000%	7/15/22	5,000	4,939
HCP Inc.	2.625%	2/1/20	1,839	1,816
HCP Inc.	5.375%	2/1/21	931	973
HCP Inc.	3.150%	8/1/22	6,665	6,500
HCP Inc.	4.000%	12/1/22	17,200	17,274
HCP Inc.	4.250%	11/15/23	8,219	8,273
HCP Inc.	4.200%	3/1/24	3,950	3,941
HCP Inc.	3.875%	8/15/24	5,276	5,158
HCP Inc.	3.400%	2/1/25	1,980	1,876
HCP Inc.	4.000%	6/1/25	928	909
HCP Inc.	6.750%	2/1/41	555	701
Healthcare Realty Trust Inc.	3.750%	4/15/23	7,246	7,148
Healthcare Realty Trust Inc.	3.625%	1/15/28	3,125	2,925
Healthcare Trust of America Holdings LP	3.375%	7/15/21	3,840	3,825
Healthcare Trust of America Holdings LP	2.950%	7/1/22	3,850	3,714
Healthcare Trust of America Holdings LP	3.700%	4/15/23	1,500	1,481
Healthcare Trust of America Holdings LP	3.500%	8/1/26	6,150	5,767
Healthcare Trust of America Holdings LP	3.750%	7/1/27	3,400	3,216
Highwoods Realty LP	3.200%	6/15/21	13,850	13,607
Highwoods Realty LP	3.625%	1/15/23	100	98
Highwoods Realty LP	3.875%	3/1/27	6,279	6,058
Highwoods Realty LP	4.125%	3/15/28	2,943	2,892
Hospitality Properties Trust	5.000%	8/15/22	2,430	2,501
Hospitality Properties Trust	4.500%	6/15/23	8,272	8,348
Hospitality Properties Trust	4.650%	3/15/24	3,441	3,447
Hospitality Properties Trust	4.500%	3/15/25	753	738
Hospitality Properties Trust	5.250%	2/15/26	2,740	2,783
Hospitality Properties Trust	4.950%	2/15/27	3,625	3,596
Hospitality Properties Trust	3.950%	1/15/28	4,900	4,452
Hospitality Properties Trust	4.375%	2/15/30	14,815	13,677
Host Hotels & Resorts LP	6.000%	10/1/21	10,550	11,223
Host Hotels & Resorts LP	5.250%	3/15/22	5,190	5,410
Host Hotels & Resorts LP	4.750%	3/1/23	1,177	1,203
Host Hotels & Resorts LP	3.750%	10/15/23	6,100	5,979
Host Hotels & Resorts LP	3.875%	4/1/24	4,600	4,485
Host Hotels & Resorts LP	4.000%	6/15/25	1,300	1,257
Hudson Pacific Properties LP	3.950%	11/1/27	3,400	3,173
Kilroy Realty LP	3.800%	1/15/23	3,200	3,181
Kilroy Realty LP	3.450%	12/15/24	5,850	5,616
Kilroy Realty LP	4.250%	8/15/29	1,208	1,183
Kimco Realty Corp.	6.875%	10/1/19	5,657	5,913
Kimco Realty Corp.	3.200%	5/1/21	3,740	3,716
Kimco Realty Corp.	3.400%	11/1/22	4,334	4,275
Kimco Realty Corp.	3.125%	6/1/23	3,300	3,178
Kimco Realty Corp.	2.700%	3/1/24	50	46
Kimco Realty Corp.	3.300%	2/1/25	2,160	2,046
Kimco Realty Corp.	2.800%	10/1/26	4,515	4,012
Kimco Realty Corp.	3.800%	4/1/27	4,050	3,845
Kimco Realty Corp.	4.125%	12/1/46	485	422
Kimco Realty Corp.	4.450%	9/1/47	4,170	3,795
Kite Realty Group LP	4.000%	10/1/26	10,700	9,749
Liberty Property LP	4.750%	10/1/20	1,080	1,107
Liberty Property LP	3.375%	6/15/23	1,250	1,224
Liberty Property LP	4.400%	2/15/24	10,880	11,101
Liberty Property LP	3.750%	4/1/25	6,400	6,278
Liberty Property LP	3.250%	10/1/26	1,825	1,698
LifeStorage LP	3.500%	7/1/26	18,125	16,958

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LifeStorage LP	3.875%	12/15/27	1,000	946
Mid-America Apartments LP	4.300%	10/15/23	12,300	12,584
Mid-America Apartments LP	3.750%	6/15/24	3,985	3,932
Mid-America Apartments LP	3.600%	6/1/27	8,150	7,809
National Retail Properties Inc.	5.500%	7/15/21	2,000	2,103
National Retail Properties Inc.	3.800%	10/15/22	3,400	3,401
National Retail Properties Inc.	3.300%	4/15/23	2,999	2,917
National Retail Properties Inc.	3.900%	6/15/24	3,700	3,661
National Retail Properties Inc.	3.600%	12/15/26	2,425	2,306
National Retail Properties Inc.	3.500%	10/15/27	13,000	12,147
Omega Healthcare Investors Inc.	4.375%	8/1/23	20,850	20,694
Omega Healthcare Investors Inc.	4.950%	4/1/24	4,950	3,928
Omega Healthcare Investors Inc.	4.500%	1/15/25	3,050	2,989
Omega Healthcare Investors Inc.	5.250%	1/15/26	5,842	5,886
Omega Healthcare Investors Inc.	4.500%	4/1/27	15,378	14,648
Omega Healthcare Investors Inc.	4.750%	1/15/28	5,325	5,132
Physicians Realty LP	4.300%	3/15/27	5,950	5,746
Physicians Realty LP	3.950%	1/15/28	5,750	5,377
Piedmont Operating Partnership LP	3.400%	6/1/23	4,507	4,361
Piedmont Operating Partnership LP	4.450%	3/15/24	4,225	4,254
Prologis LP	4.250%	8/15/23	5,270	5,435
Prologis LP	3.875%	9/15/28	2,950	2,950
Prologis LP	4.375%	9/15/48	4,250	4,310
Public Storage	2.370%	9/15/22	5,398	5,183
Public Storage	3.094%	9/15/27	4,550	4,270
Realty Income Corp.	3.250%	10/15/22	10,900	10,731
Realty Income Corp.	3.875%	7/15/24	3,600	3,566
Realty Income Corp.	3.875%	4/15/25	8,405	8,285
Realty Income Corp.	4.125%	10/15/26	12,113	12,061
Realty Income Corp.	3.000%	1/15/27	4,826	4,425
Realty Income Corp.	3.650%	1/15/28	5,770	5,524
Realty Income Corp.	4.650%	3/15/47	15,390	15,558
Regency Centers Corp.	3.750%	11/15/22	1,850	1,844
Regency Centers LP	3.600%	2/1/27	3,500	3,346
Regency Centers LP	4.125%	3/15/28	3,300	3,266
Regency Centers LP	4.400%	2/1/47	5,750	5,479
Sabra Health Care LP	5.125%	8/15/26	722	690
Select Income REIT	3.600%	2/1/20	206	205
Select Income REIT	4.150%	2/1/22	4,000	3,981
Select Income REIT	4.500%	2/1/25	9,575	9,259
Senior Housing Properties Trust	4.750%	2/15/28	1,000	971
Simon Property Group LP	2.500%	9/1/20	1,050	1,035
Simon Property Group LP	4.375%	3/1/21	8,489	8,745
Simon Property Group LP	2.500%	7/15/21	6,915	6,759
Simon Property Group LP	4.125%	12/1/21	6,733	6,892
Simon Property Group LP	2.350%	1/30/22	6,250	6,024
Simon Property Group LP	3.375%	3/15/22	2,825	2,822
Simon Property Group LP	2.625%	6/15/22	8,000	7,752
Simon Property Group LP	2.750%	2/1/23	6,335	6,132
Simon Property Group LP	2.750%	6/1/23	9,359	9,015
Simon Property Group LP	3.750%	2/1/24	6,014	6,010
Simon Property Group LP	3.375%	10/1/24	647	632
Simon Property Group LP	3.500%	9/1/25	3,640	3,553
Simon Property Group LP	3.300%	1/15/26	8,069	7,737
Simon Property Group LP	3.250%	11/30/26	4,425	4,203
Simon Property Group LP	3.375%	6/15/27	15,775	15,123
Simon Property Group LP	3.375%	12/1/27	8,975	8,527
Simon Property Group LP	6.750%	2/1/40	11,668	15,026
Simon Property Group LP	4.750%	3/15/42	1,671	1,746
Simon Property Group LP	4.250%	10/1/44	160	156
Simon Property Group LP	4.250%	11/30/46	9,750	9,436
SL Green Operating Partnership LP	3.250%	10/15/22	4,250	4,133
Spirit Realty LP	4.450%	9/15/26	95	92
STORE Capital Corp.	4.500%	3/15/28	4,800	4,698

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Tanger Properties LP	3.750%	12/1/24	1,325	1,273
Tanger Properties LP	3.125%	9/1/26	6,100	5,495
Tanger Properties LP	3.875%	7/15/27	10,050	9,462
UDR Inc.	3.700%	10/1/20	6,975	6,996
UDR Inc.	4.625%	1/10/22	11,795	12,092
UDR Inc.	2.950%	9/1/26	8,800	8,071
UDR Inc.	3.500%	7/1/27	3,150	2,983
UDR Inc.	3.500%	1/15/28	6,645	6,309
Ventas Realty LP	3.100%	1/15/23	11,214	10,893
Ventas Realty LP	3.125%	6/15/23	7,580	7,347
Ventas Realty LP	3.750%	5/1/24	2,000	1,971
Ventas Realty LP	3.500%	2/1/25	3,150	3,021
Ventas Realty LP	4.125%	1/15/26	1,015	1,008
Ventas Realty LP	3.250%	10/15/26	800	739
Ventas Realty LP	3.850%	4/1/27	3,875	3,722
Ventas Realty LP	4.000%	3/1/28	13,500	13,051
Ventas Realty LP	5.700%	9/30/43	4,600	5,030
Ventas Realty LP	4.375%	2/1/45	6,730	6,179
Ventas Realty LP / Ventas Capital Corp.	2.700%	4/1/20	5,675	5,612
Ventas Realty LP / Ventas Capital Corp.	4.750%	6/1/21	4,825	4,976
Ventas Realty LP / Ventas Capital Corp.	4.250%	3/1/22	1,692	1,726
Ventas Realty LP / Ventas Capital Corp.	3.250%	8/15/22	10,513	10,266
VEREIT Operating Partnership LP	4.125%	6/1/21	700	710
VEREIT Operating Partnership LP	4.600%	2/6/24	5,625	5,635
VEREIT Operating Partnership LP	4.875%	6/1/26	7,670	7,680
VEREIT Operating Partnership LP	3.950%	8/15/27	12,000	11,172
Vornado Realty LP	5.000%	1/15/22	200	208
Vornado Realty LP	3.500%	1/15/25	5,050	4,826
Washington Prime Group LP	3.850%	4/1/20	6,050	5,886
Washington Prime Group LP	5.950%	8/15/24	1,900	1,831
Washington REIT	4.950%	10/1/20	825	845
Washington REIT	3.950%	10/15/22	2,200	2,212
Weingarten Realty Investors	3.375%	10/15/22	1,275	1,253
Weingarten Realty Investors	3.500%	4/15/23	5,250	5,161
Weingarten Realty Investors	4.450%	1/15/24	1,175	1,199
Weingarten Realty Investors	3.850%	6/1/25	600	589
Welltower Inc.	4.950%	1/15/21	7,680	7,920
Welltower Inc.	5.250%	1/15/22	8,376	8,787
Welltower Inc.	3.750%	3/15/23	7,090	7,038
Welltower Inc.	4.500%	1/15/24	125	126
Welltower Inc.	4.000%	6/1/25	17,047	16,747
Welltower Inc.	4.250%	4/1/26	7,224	7,150
Welltower Inc.	4.250%	4/15/28	1,000	982
Welltower Inc.	6.500%	3/15/41	5,107	6,186
Welltower Inc.	5.125%	3/15/43	1,260	1,296
WP Carey Inc.	4.600%	4/1/24	6,201	6,281
WP Carey Inc.	4.000%	2/1/25	1,800	1,750
WP Carey Inc.	4.250%	10/1/26	3,500	3,394

17,142,032

Industrial (16.5%)

Basic Industry (0.8%)

Air Products & Chemicals Inc.	3.000%	11/3/21	4,550	4,522
Air Products & Chemicals Inc.	2.750%	2/3/23	7,044	6,862
Air Products & Chemicals Inc.	3.350%	7/31/24	7,800	7,743
Airgas Inc.	3.650%	7/15/24	6,925	6,920
Albemarle Corp.	4.150%	12/1/24	5,095	5,143
Albemarle Corp.	5.450%	12/1/44	5,500	5,818
ArcelorMittal	5.125%	6/1/20	3,000	3,079
ArcelorMittal	7.000%	10/15/39	12,040	13,831
ArcelorMittal	6.750%	3/1/41	6,540	7,390
Barrick Gold Corp.	5.250%	4/1/42	8,747	9,100
Barrick North America Finance LLC	4.400%	5/30/21	10,520	10,841
Barrick North America Finance LLC	5.700%	5/30/41	13,897	15,198

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Barrick North America Finance LLC	5.750%	5/1/43	10,244	11,379
Barrick PD Australia Finance Pty Ltd.	5.950%	10/15/39	17,973	19,971
BHP Billiton Finance USA Ltd.	2.875%	2/24/22	10,683	10,538
BHP Billiton Finance USA Ltd.	3.850%	9/30/23	2,496	2,561
BHP Billiton Finance USA Ltd.	4.125%	2/24/42	11,841	11,835
BHP Billiton Finance USA Ltd.	5.000%	9/30/43	26,808	30,132
Braskem Finance Ltd.	6.450%	2/3/24	1,110	1,170
Cabot Corp.	3.700%	7/15/22	1,765	1,750
Celulosa Arauco y Constitucion SA	7.250%	7/29/19	1,225	1,273
Celulosa Arauco y Constitucion SA	5.000%	1/21/21	3,300	3,382
Celulosa Arauco y Constitucion SA	4.750%	1/11/22	7,303	7,413
Celulosa Arauco y Constitucion SA	4.500%	8/1/24	1,525	1,525
Celulosa Arauco y Constitucion SA	3.875%	11/2/27	12,000	11,141
Celulosa Arauco y Constitucion SA	5.500%	11/2/47	11,650	11,338
Domtar Corp.	6.750%	2/15/44	4,900	5,186
Dow Chemical Co.	4.250%	11/15/20	19,431	19,841
Dow Chemical Co.	4.125%	11/15/21	3,744	3,815
Dow Chemical Co.	3.000%	11/15/22	23,960	23,333
Dow Chemical Co.	3.500%	10/1/24	4,266	4,155
Dow Chemical Co.	7.375%	11/1/29	3,299	4,118
Dow Chemical Co.	4.250%	10/1/34	8,386	8,051
Dow Chemical Co.	9.400%	5/15/39	13,402	20,630
Dow Chemical Co.	5.250%	11/15/41	8,843	9,295
Dow Chemical Co.	4.375%	11/15/42	9,514	8,974
Dow Chemical Co.	4.625%	10/1/44	2,965	2,900
Eastman Chemical Co.	5.500%	11/15/19	4,771	4,932
Eastman Chemical Co.	2.700%	1/15/20	14,966	14,876
Eastman Chemical Co.	4.500%	1/15/21	53	54
Eastman Chemical Co.	3.600%	8/15/22	6,763	6,739
Eastman Chemical Co.	3.800%	3/15/25	2,764	2,732
Eastman Chemical Co.	4.800%	9/1/42	7,224	7,111
Eastman Chemical Co.	4.650%	10/15/44	5,000	4,895
Ecolab Inc.	2.250%	1/12/20	3,243	3,203
Ecolab Inc.	4.350%	12/8/21	3,691	3,811
Ecolab Inc.	2.375%	8/10/22	11,695	11,260
Ecolab Inc.	3.250%	1/14/23	4,815	4,762
Ecolab Inc.	2.700%	11/1/26	6,613	6,113
Ecolab Inc.	3.250%	12/1/27	6,100	5,833
Ecolab Inc.	5.500%	12/8/41	1,383	1,624
Ecolab Inc.	3.950%	12/1/47	11,065	10,580
El du Pont de Nemours & Co.	4.625%	1/15/20	5,372	5,514
El du Pont de Nemours & Co.	2.200%	5/1/20	18,083	17,839
El du Pont de Nemours & Co.	3.625%	1/15/21	15,175	15,370
El du Pont de Nemours & Co.	4.250%	4/1/21	3,880	3,992
El du Pont de Nemours & Co.	2.800%	2/15/23	16,330	15,824
El du Pont de Nemours & Co.	6.500%	1/15/28	1,100	1,309
El du Pont de Nemours & Co.	4.900%	1/15/41	8,198	8,423
El du Pont de Nemours & Co.	4.150%	2/15/43	7,800	7,318
Fibria Overseas Finance Ltd.	5.250%	5/12/24	1,965	1,975
Fibria Overseas Finance Ltd.	4.000%	1/14/25	8,820	8,133
FMC Corp.	3.950%	2/1/22	1,795	1,800
FMC Corp.	4.100%	2/1/24	11,210	11,214
Georgia-Pacific LLC	8.000%	1/15/24	7,204	8,680
Georgia-Pacific LLC	7.375%	12/1/25	5,750	6,985
Georgia-Pacific LLC	7.750%	11/15/29	3,268	4,376
Georgia-Pacific LLC	8.875%	5/15/31	4,665	6,818
Goldcorp Inc.	3.625%	6/9/21	2,215	2,212
Goldcorp Inc.	3.700%	3/15/23	10,760	10,585
Goldcorp Inc.	5.450%	6/9/44	6,815	7,038
International Flavors & Fragrances Inc.	3.200%	5/1/23	2,160	2,115
International Flavors & Fragrances Inc.	4.375%	6/1/47	5,200	4,683
International Paper Co.	7.500%	8/15/21	8,835	9,840
International Paper Co.	3.650%	6/15/24	7,948	7,838
International Paper Co.	3.800%	1/15/26	1,700	1,650

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International Paper Co.	3.000%	2/15/27	19,414	17,564
International Paper Co.	5.000%	9/15/35	3,925	3,966
International Paper Co.	7.300%	11/15/39	4,858	6,100
International Paper Co.	6.000%	11/15/41	2,250	2,505
International Paper Co.	4.800%	6/15/44	15,971	15,447
International Paper Co.	5.150%	5/15/46	12,202	12,349
International Paper Co.	4.400%	8/15/47	14,434	13,096
International Paper Co.	4.350%	8/15/48	5,450	4,911
Kinross Gold Corp.	5.125%	9/1/21	515	527
Kinross Gold Corp.	5.950%	3/15/24	4,132	4,240
Lubrizol Corp.	6.500%	10/1/34	5,900	7,774
LYB International Finance BV	4.000%	7/15/23	3,749	3,753
LYB International Finance BV	5.250%	7/15/43	2,087	2,168
LYB International Finance BV	4.875%	3/15/44	14,570	14,436
LYB International Finance II BV	3.500%	3/2/27	10,920	10,224
LyondellBasell Industries NV	6.000%	11/15/21	19,150	20,491
LyondellBasell Industries NV	5.750%	4/15/24	6,700	7,244
LyondellBasell Industries NV	4.625%	2/26/55	12,217	11,167
Meadwestvaco Corp.	7.950%	2/15/31	5,268	6,879
Methanex Corp.	3.250%	12/15/19	7,800	7,768
Methanex Corp.	4.250%	12/1/24	365	357
Methanex Corp.	5.650%	12/1/44	3,760	3,645
Monsanto Co.	2.125%	7/15/19	4,450	4,406
Monsanto Co.	2.750%	7/15/21	13,910	13,563
Monsanto Co.	2.200%	7/15/22	7,580	7,127
Monsanto Co.	3.375%	7/15/24	675	646
Monsanto Co.	2.850%	4/15/25	2,575	2,332
Monsanto Co.	5.500%	8/15/25	2,353	2,515
Monsanto Co.	4.200%	7/15/34	9,025	8,206
Monsanto Co.	3.600%	7/15/42	6,341	5,191
Monsanto Co.	4.650%	11/15/43	1,775	1,701
Monsanto Co.	3.950%	4/15/45	8,500	7,370
Monsanto Co.	4.700%	7/15/64	9,860	8,586
Mosaic Co.	3.750%	11/15/21	6,165	6,158
Mosaic Co.	3.250%	11/15/22	10,140	9,849
Mosaic Co.	4.250%	11/15/23	15,332	15,432
Mosaic Co.	4.050%	11/15/27	8,000	7,623
Mosaic Co.	5.450%	11/15/33	3,252	3,287
Mosaic Co.	4.875%	11/15/41	2,468	2,239
Mosaic Co.	5.625%	11/15/43	581	580
Newmont Mining Corp.	5.125%	10/1/19	1,995	2,039
Newmont Mining Corp.	3.500%	3/15/22	500	497
Newmont Mining Corp.	5.875%	4/1/35	2,155	2,468
Newmont Mining Corp.	6.250%	10/1/39	11,278	13,031
Newmont Mining Corp.	4.875%	3/15/42	8,908	8,928
Nucor Corp.	4.125%	9/15/22	202	207
Nucor Corp.	4.000%	8/1/23	11,195	11,394
Nucor Corp.	6.400%	12/1/37	10,358	12,794
Nucor Corp.	5.200%	8/1/43	13,675	15,059
Nucor Corp.	4.400%	5/1/48	6,550	6,442
Nutrien Ltd.	4.875%	3/30/20	6,753	6,888
Nutrien Ltd.	3.150%	10/1/22	3,571	3,478
Nutrien Ltd.	3.500%	6/1/23	15,685	15,350
Nutrien Ltd.	3.625%	3/15/24	5,525	5,373
Nutrien Ltd.	3.375%	3/15/25	7,125	6,683
Nutrien Ltd.	3.000%	4/1/25	9,096	8,327
Nutrien Ltd.	4.000%	12/15/26	5,100	4,907
Nutrien Ltd.	4.125%	3/15/35	6,700	6,207
Nutrien Ltd.	5.875%	12/1/36	825	940
Nutrien Ltd.	5.625%	12/1/40	4,663	5,161
Nutrien Ltd.	6.125%	1/15/41	7,356	8,458
Nutrien Ltd.	4.900%	6/1/43	3,600	3,560
Nutrien Ltd.	5.250%	1/15/45	21,967	22,709
Packaging Corp. of America	3.900%	6/15/22	6,015	6,076

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Packaging Corp. of America	4.500%	11/1/23	18,982	19,633
Packaging Corp. of America	3.650%	9/15/24	4,882	4,817
Packaging Corp. of America	3.400%	12/15/27	4,000	3,771
Placer Dome Inc.	6.450%	10/15/35	2,175	2,579
PPG Industries Inc.	2.300%	11/15/19	9,973	9,894
PPG Industries Inc.	3.600%	11/15/20	4,850	4,900
PPG Industries Inc.	3.200%	3/15/23	22	22
Praxair Inc.	4.500%	8/15/19	2,740	2,792
Praxair Inc.	2.250%	9/24/20	1,700	1,673
Praxair Inc.	3.000%	9/1/21	5,870	5,841
Praxair Inc.	2.450%	2/15/22	20,415	19,887
Praxair Inc.	2.200%	8/15/22	5,769	5,526
Praxair Inc.	2.700%	2/21/23	2,250	2,188
Praxair Inc.	2.650%	2/5/25	4,875	4,606
Praxair Inc.	3.200%	1/30/26	4,850	4,733
Praxair Inc.	3.550%	11/7/42	2,200	2,053
Rayonier Inc.	3.750%	4/1/22	2,875	2,861
Reliance Steel & Aluminum Co.	4.500%	4/15/23	5,370	5,478
Rio Tinto Alcan Inc.	5.750%	6/1/35	9,524	11,136
Rio Tinto Finance USA Ltd.	3.750%	6/15/25	22,065	22,150
Rio Tinto Finance USA Ltd.	7.125%	7/15/28	7,409	9,358
Rio Tinto Finance USA Ltd.	5.200%	11/2/40	13,156	14,847
Rio Tinto Finance USA plc	4.750%	3/22/42	4,518	4,826
Rio Tinto Finance USA plc	4.125%	8/21/42	9,425	9,266
Rohm & Haas Co.	7.850%	7/15/29	2,965	3,804
RPM International Inc.	6.125%	10/15/19	2,743	2,843
RPM International Inc.	3.450%	11/15/22	4,560	4,492
RPM International Inc.	3.750%	3/15/27	4,275	4,077
RPM International Inc.	5.250%	6/1/45	3,792	3,953
RPM International Inc.	4.250%	1/15/48	7,500	6,807
Sherwin-Williams Co.	2.250%	5/15/20	5,685	5,586
Sherwin-Williams Co.	4.200%	1/15/22	475	483
Sherwin-Williams Co.	2.750%	6/1/22	7,717	7,471
Sherwin-Williams Co.	3.125%	6/1/24	2,450	2,340
Sherwin-Williams Co.	3.450%	8/1/25	9,494	9,126
Sherwin-Williams Co.	3.950%	1/15/26	8,650	8,579
Sherwin-Williams Co.	3.450%	6/1/27	25,285	23,893
Sherwin-Williams Co.	4.000%	12/15/42	2,000	1,768
Sherwin-Williams Co.	4.550%	8/1/45	2,934	2,823
Sherwin-Williams Co.	4.500%	6/1/47	4,070	3,898
Southern Copper Corp.	5.375%	4/16/20	1,588	1,645
Southern Copper Corp.	3.500%	11/8/22	7,850	7,703
Southern Copper Corp.	3.875%	4/23/25	1,233	1,213
Southern Copper Corp.	7.500%	7/27/35	5,444	6,606
Southern Copper Corp.	6.750%	4/16/40	2,212	2,558
Southern Copper Corp.	5.250%	11/8/42	16,005	15,770
Southern Copper Corp.	5.875%	4/23/45	32,715	34,767
Vale Canada Ltd.	7.200%	9/15/32	1,475	1,617
Vale Overseas Ltd.	5.875%	6/10/21	17,700	18,696
Vale Overseas Ltd.	4.375%	1/11/22	19,002	19,263
Vale Overseas Ltd.	6.250%	8/10/26	11,600	12,557
Vale Overseas Ltd.	8.250%	1/17/34	2,312	2,881
Vale Overseas Ltd.	6.875%	11/21/36	19,059	21,322
Vale Overseas Ltd.	6.875%	11/10/39	14,114	15,984
Vale SA	5.625%	9/11/42	8,478	8,595
Westlake Chemical Corp.	3.600%	8/15/26	20,545	19,437
Westlake Chemical Corp.	5.000%	8/15/46	12,863	12,958
⁹ WestRock Co.	3.000%	9/15/24	4,000	3,773
⁹ WestRock Co.	3.750%	3/15/25	8,600	8,417
⁹ WestRock Co.	3.375%	9/15/27	4,575	4,297
⁹ WestRock Co.	4.000%	3/15/28	8,700	8,574
Westrock MWV LLC	8.200%	1/15/30	5,073	6,701
WestRock RKT Co.	3.500%	3/1/20	3,550	3,557
WestRock RKT Co.	4.900%	3/1/22	3,740	3,900

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Weyerhaeuser Co.	7.375%	10/1/19	8,351	8,773
Weyerhaeuser Co.	4.700%	3/15/21	3,605	3,719
Weyerhaeuser Co.	4.625%	9/15/23	5,550	5,758
Weyerhaeuser Co.	8.500%	1/15/25	2,350	2,889
Weyerhaeuser Co.	7.375%	3/15/32	8,218	10,442
Weyerhaeuser Co.	6.875%	12/15/33	3,275	3,988
Yamana Gold Inc.	4.950%	7/15/24	2,105	2,102
Yamana Gold Inc.	4.625%	12/15/27	5,700	5,465
Capital Goods (1.4%)				
3M Co.	2.000%	8/7/20	5,215	5,118
3M Co.	1.625%	9/19/21	2,600	2,489
3M Co.	2.250%	3/15/23	3,350	3,213
3M Co.	3.000%	8/7/25	2,350	2,284
3M Co.	2.250%	9/19/26	9,355	8,472
3M Co.	2.875%	10/15/27	7,000	6,613
3M Co.	3.125%	9/19/46	5,080	4,357
3M Co.	3.625%	10/15/47	5,850	5,517
ABB Finance USA Inc.	2.800%	4/3/20	2,630	2,626
ABB Finance USA Inc.	2.875%	5/8/22	3,668	3,595
ABB Finance USA Inc.	3.375%	4/3/23	260	260
ABB Finance USA Inc.	3.800%	4/3/28	2,150	2,163
ABB Finance USA Inc.	4.375%	5/8/42	1,758	1,790
Allegion US Holding Co. Inc.	3.200%	10/1/24	1,100	1,038
Allegion US Holding Co. Inc.	3.550%	10/1/27	5,119	4,708
Bemis Co. Inc.	3.100%	9/15/26	3,803	3,499
Boeing Capital Corp.	4.700%	10/27/19	6,025	6,177
Boeing Co.	4.875%	2/15/20	14,065	14,490
Boeing Co.	1.650%	10/30/20	1,830	1,776
Boeing Co.	8.750%	8/15/21	1,260	1,466
Boeing Co.	2.350%	10/30/21	8,695	8,543
Boeing Co.	2.125%	3/1/22	4,012	3,891
Boeing Co.	2.800%	3/1/23	3,800	3,734
Boeing Co.	1.875%	6/15/23	18,790	17,623
Boeing Co.	2.850%	10/30/24	7,483	7,233
Boeing Co.	2.500%	3/1/25	2,831	2,653
Boeing Co.	7.250%	6/15/25	675	826
Boeing Co.	2.600%	10/30/25	2,950	2,777
Boeing Co.	2.250%	6/15/26	1,354	1,233
Boeing Co.	2.800%	3/1/27	1,925	1,812
Boeing Co.	3.250%	3/1/28	3,405	3,315
Boeing Co.	6.125%	2/15/33	4,397	5,498
Boeing Co.	3.300%	3/1/35	4,350	4,078
Boeing Co.	6.625%	2/15/38	2,305	3,069
Boeing Co.	3.550%	3/1/38	3,450	3,335
Boeing Co.	6.875%	3/15/39	8,778	12,198
Boeing Co.	5.875%	2/15/40	3,262	4,097
Boeing Co.	3.375%	6/15/46	8,364	7,553
Boeing Co.	3.650%	3/1/47	1,150	1,085
Boeing Co.	3.625%	3/1/48	3,925	3,670
Carlisle Cos. Inc.	3.750%	11/15/22	3,205	3,201
Carlisle Cos. Inc.	3.500%	12/1/24	1,700	1,638
Carlisle Cos. Inc.	3.750%	12/1/27	4,025	3,820
Caterpillar Financial Services Corp.	2.000%	11/29/19	8,050	7,962
Caterpillar Financial Services Corp.	2.250%	12/1/19	4,740	4,697
Caterpillar Financial Services Corp.	2.100%	1/10/20	956	945
Caterpillar Financial Services Corp.	2.000%	3/5/20	4,310	4,247
Caterpillar Financial Services Corp.	1.850%	9/4/20	10,150	9,903
Caterpillar Financial Services Corp.	2.500%	11/13/20	2,950	2,904
Caterpillar Financial Services Corp.	2.900%	3/15/21	5,170	5,137
Caterpillar Financial Services Corp.	1.700%	8/9/21	27,891	26,685
Caterpillar Financial Services Corp.	2.750%	8/20/21	3,400	3,358
Caterpillar Financial Services Corp.	1.931%	10/1/21	3,500	3,364
Caterpillar Financial Services Corp.	2.850%	6/1/22	875	865

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Caterpillar Financial Services Corp.	2.400%	6/6/22	12,800	12,405
Caterpillar Financial Services Corp.	2.550%	11/29/22	8,335	8,073
Caterpillar Financial Services Corp.	3.450%	5/15/23	6,010	6,028
Caterpillar Financial Services Corp.	3.750%	11/24/23	3,100	3,146
Caterpillar Financial Services Corp.	3.300%	6/9/24	5,000	4,959
Caterpillar Financial Services Corp.	3.250%	12/1/24	10,537	10,355
Caterpillar Financial Services Corp.	2.400%	8/9/26	5,350	4,896
Caterpillar Inc.	3.900%	5/27/21	12,416	12,694
Caterpillar Inc.	2.600%	6/26/22	10,000	9,754
Caterpillar Inc.	3.400%	5/15/24	24,091	23,998
Caterpillar Inc.	5.300%	9/15/35	3,500	3,991
Caterpillar Inc.	6.050%	8/15/36	9,007	11,236
Caterpillar Inc.	5.200%	5/27/41	10,360	11,856
Caterpillar Inc.	3.803%	8/15/42	19,145	18,276
Caterpillar Inc.	4.300%	5/15/44	10,153	10,440
Caterpillar Inc.	4.750%	5/15/64	3,675	3,786
CNH Industrial Capital LLC	4.375%	11/6/20	2,085	2,090
CNH Industrial Capital LLC	4.375%	4/5/22	4,100	4,141
CNH Industrial NV	3.850%	11/15/27	10,565	9,825
Crane Co.	4.450%	12/15/23	6,450	6,650
Crane Co.	4.200%	3/15/48	7,000	6,648
CRH America Inc.	5.750%	1/15/21	2,975	3,123
Deere & Co.	4.375%	10/16/19	7,424	7,570
Deere & Co.	2.600%	6/8/22	29,298	28,608
Deere & Co.	5.375%	10/16/29	10,562	12,018
Deere & Co.	8.100%	5/15/30	5,517	7,501
Deere & Co.	7.125%	3/3/31	325	421
Deere & Co.	3.900%	6/9/42	6,170	6,019
Dover Corp.	4.300%	3/1/21	150	154
Dover Corp.	3.150%	11/15/25	7,640	7,339
Dover Corp.	5.375%	10/15/35	2,700	3,044
Dover Corp.	6.600%	3/15/38	3,115	3,949
Dover Corp.	5.375%	3/1/41	4,109	4,686
Eagle Materials Inc.	4.500%	8/1/26	1,200	1,200
Eaton Corp.	2.750%	11/2/22	15,004	14,571
Eaton Corp.	3.103%	9/15/27	10,350	9,660
Eaton Corp.	4.000%	11/2/32	9,529	9,460
Eaton Corp.	4.150%	11/2/42	612	590
Eaton Corp.	3.915%	9/15/47	4,225	3,933
Embraer Netherlands Finance BV	5.050%	6/15/25	8,655	8,768
Embraer Netherlands Finance BV	5.400%	2/1/27	7,300	7,549
Embraer Overseas Ltd.	5.696%	9/16/23	5,630	5,885
Embraer SA	5.150%	6/15/22	1,200	1,239
Emerson Electric Co.	4.875%	10/15/19	3,595	3,685
Emerson Electric Co.	4.250%	11/15/20	745	763
Emerson Electric Co.	2.625%	12/1/21	15,700	15,368
Emerson Electric Co.	2.625%	2/15/23	3,200	3,093
Emerson Electric Co.	3.150%	6/1/25	4,100	3,996
FLIR Systems Inc.	3.125%	6/15/21	1,600	1,584
Flowserve Corp.	3.500%	9/15/22	16,830	16,499
Flowserve Corp.	4.000%	11/15/23	4,225	4,190
Fortive Corp.	2.350%	6/15/21	9,845	9,550
Fortive Corp.	3.150%	6/15/26	6,089	5,654
Fortive Corp.	4.300%	6/15/46	9,425	8,831
Fortune Brands Home & Security Inc.	3.000%	6/15/20	1,930	1,914
Fortune Brands Home & Security Inc.	4.000%	6/15/25	8,975	8,971
General Dynamics Corp.	2.875%	5/11/20	5,135	5,130
General Dynamics Corp.	3.000%	5/11/21	13,485	13,439
General Dynamics Corp.	3.875%	7/15/21	3,769	3,849
General Dynamics Corp.	2.250%	11/15/22	8,065	7,725
General Dynamics Corp.	3.375%	5/15/23	19,155	19,190
General Dynamics Corp.	1.875%	8/15/23	23,390	21,735
General Dynamics Corp.	2.375%	11/15/24	8,650	8,102
General Dynamics Corp.	3.500%	5/15/25	15,385	15,360

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
General Dynamics Corp.	2.125%	8/15/26	3,200	2,871
General Dynamics Corp.	2.625%	11/15/27	10,629	9,790
General Dynamics Corp.	3.750%	5/15/28	29,785	29,988
General Dynamics Corp.	3.600%	11/15/42	3,893	3,692
General Electric Co.	6.000%	8/7/19	14,000	14,432
General Electric Co.	2.100%	12/11/19	1,241	1,229
General Electric Co.	5.500%	1/8/20	11,799	12,216
General Electric Co.	2.200%	1/9/20	18,031	17,810
General Electric Co.	5.550%	5/4/20	20,701	21,559
General Electric Co.	4.375%	9/16/20	18,783	19,291
General Electric Co.	4.625%	1/7/21	16,914	17,444
General Electric Co.	5.300%	2/11/21	12,528	13,086
General Electric Co.	4.650%	10/17/21	17,410	18,089
General Electric Co.	3.150%	9/7/22	4,743	4,668
General Electric Co.	2.700%	10/9/22	37,174	35,814
General Electric Co.	3.100%	1/9/23	17,645	17,271
General Electric Co.	3.375%	3/11/24	4,875	4,772
General Electric Co.	3.450%	5/15/24	555	540
General Electric Co.	6.750%	3/15/32	29,852	36,502
General Electric Co.	7.500%	8/21/35	100	133
General Electric Co.	6.150%	8/7/37	9,368	10,923
General Electric Co.	5.875%	1/14/38	34,003	38,412
General Electric Co.	6.875%	1/10/39	26,974	34,020
General Electric Co.	4.125%	10/9/42	26,174	24,228
General Electric Co.	4.500%	3/11/44	24,261	23,759
Harris Corp.	2.700%	4/27/20	2,540	2,512
Harris Corp.	3.832%	4/27/25	9,780	9,581
Harris Corp.	4.854%	4/27/35	4,275	4,387
Harris Corp.	6.150%	12/15/40	7,578	8,988
Harris Corp.	5.054%	4/27/45	10,906	11,324
Hexcel Corp.	4.700%	8/15/25	1,400	1,439
Honeywell International Inc.	1.400%	10/30/19	1,825	1,790
Honeywell International Inc.	1.800%	10/30/19	7,650	7,546
Honeywell International Inc.	4.250%	3/1/21	8,025	8,266
Honeywell International Inc.	1.850%	11/1/21	18,300	17,451
Honeywell International Inc.	3.350%	12/1/23	3,160	5,154
Honeywell International Inc.	2.500%	11/1/26	5,675	5,242
Honeywell International Inc.	5.700%	3/15/36	5,224	6,450
Honeywell International Inc.	5.700%	3/15/37	9,056	11,058
Honeywell International Inc.	5.375%	3/1/41	6,350	7,518
Hubbell Inc.	3.350%	3/1/26	4,851	4,643
Hubbell Inc.	3.150%	8/15/27	3,200	2,978
Hubbell Inc.	3.500%	2/15/28	12,120	11,587
Huntington Ingalls Industries Inc.	3.483%	12/1/27	9,711	9,177
Illinois Tool Works Inc.	3.375%	9/15/21	265	267
Illinois Tool Works Inc.	3.500%	3/1/24	2,177	2,197
Illinois Tool Works Inc.	2.650%	11/15/26	27,790	25,656
Illinois Tool Works Inc.	4.875%	9/15/41	4,670	5,245
Illinois Tool Works Inc.	3.900%	9/1/42	18,634	18,287
Ingersoll-Rand Global Holding Co. Ltd.	2.900%	2/21/21	2,500	2,477
Ingersoll-Rand Global Holding Co. Ltd.	4.250%	6/15/23	13,700	14,099
Ingersoll-Rand Global Holding Co. Ltd.	5.750%	6/15/43	5,100	5,898
Ingersoll-Rand Global Holding Co. Ltd.	4.300%	2/21/48	1,300	1,239
Ingersoll-Rand Luxembourg Finance SA	2.625%	5/1/20	5,875	5,817
Ingersoll-Rand Luxembourg Finance SA	3.550%	11/1/24	3,060	3,013
Ingersoll-Rand Luxembourg Finance SA	4.650%	11/1/44	5,270	5,407
John Deere Capital Corp.	1.250%	10/9/19	15,100	14,812
John Deere Capital Corp.	1.700%	1/15/20	5,635	5,536
John Deere Capital Corp.	2.050%	3/10/20	5,486	5,403
John Deere Capital Corp.	2.200%	3/13/20	2,060	2,034
John Deere Capital Corp.	1.950%	6/22/20	2,465	2,409
John Deere Capital Corp.	2.375%	7/14/20	1,250	1,233
John Deere Capital Corp.	2.450%	9/11/20	4,000	3,944
John Deere Capital Corp.	2.550%	1/8/21	200	197

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
John Deere Capital Corp.	2.800%	3/4/21	6,800	6,739
John Deere Capital Corp.	2.875%	3/12/21	5,500	5,469
John Deere Capital Corp.	3.900%	7/12/21	5,953	6,079
John Deere Capital Corp.	3.150%	10/15/21	7,849	7,838
John Deere Capital Corp.	2.650%	1/6/22	3,500	3,429
John Deere Capital Corp.	2.750%	3/15/22	1,445	1,421
John Deere Capital Corp.	2.150%	9/8/22	14,650	13,918
John Deere Capital Corp.	2.700%	1/6/23	1,000	975
John Deere Capital Corp.	2.800%	1/27/23	2,160	2,103
John Deere Capital Corp.	2.800%	3/6/23	12,608	12,292
John Deere Capital Corp.	3.450%	6/7/23	800	801
John Deere Capital Corp.	3.350%	6/12/24	17,650	17,428
John Deere Capital Corp.	2.650%	6/24/24	1,875	1,781
John Deere Capital Corp.	3.450%	3/13/25	5,625	5,598
John Deere Capital Corp.	3.400%	9/11/25	2,710	2,673
John Deere Capital Corp.	2.650%	6/10/26	2,229	2,073
John Deere Capital Corp.	2.800%	9/8/27	7,400	6,882
John Deere Capital Corp.	3.050%	1/6/28	10,800	10,261
Johnson Controls International plc	5.000%	3/30/20	16,517	17,009
Johnson Controls International plc	4.250%	3/1/21	700	716
Johnson Controls International plc	3.750%	12/1/21	50	50
Johnson Controls International plc	3.900%	2/14/26	11,282	11,152
Johnson Controls International plc	6.000%	1/15/36	1,970	2,282
Johnson Controls International plc	5.700%	3/1/41	1,300	1,412
Johnson Controls International plc	4.625%	7/2/44	1,422	1,430
Johnson Controls International plc	5.125%	9/14/45	10,247	10,657
Johnson Controls International plc	4.500%	2/15/47	7,850	7,582
Johnson Controls International plc	4.950%	7/2/64	5,795	5,525
Kennametal Inc.	2.650%	11/1/19	3,800	3,800
Kennametal Inc.	3.875%	2/15/22	2,575	2,560
Kennametal Inc.	4.625%	6/15/28	8,800	8,709
L3 Technologies Inc.	4.950%	2/15/21	11,420	11,734
L3 Technologies Inc.	3.850%	6/15/23	4,325	4,315
L3 Technologies Inc.	3.950%	5/28/24	3,471	3,427
L3 Technologies Inc.	3.850%	12/15/26	1,910	1,840
L3 Technologies Inc.	4.400%	6/15/28	9,860	9,800
Lafarge SA	7.125%	7/15/36	4,810	6,019
Leggett & Platt Inc.	3.800%	11/15/24	4,600	4,507
Leggett & Platt Inc.	3.500%	11/15/27	17,075	16,110
Legrand France SA	8.500%	2/15/25	1,850	2,294
Lennox International Inc.	3.000%	11/15/23	1,000	946
Lockheed Martin Corp.	4.250%	11/15/19	6,681	6,805
Lockheed Martin Corp.	2.500%	11/23/20	18,305	18,064
Lockheed Martin Corp.	3.350%	9/15/21	25,428	25,585
Lockheed Martin Corp.	3.100%	1/15/23	10,560	10,422
Lockheed Martin Corp.	2.900%	3/1/25	2,652	2,524
Lockheed Martin Corp.	3.550%	1/15/26	1,658	1,633
Lockheed Martin Corp.	3.600%	3/1/35	7,385	6,865
Lockheed Martin Corp.	4.500%	5/15/36	4,830	4,998
Lockheed Martin Corp.	6.150%	9/1/36	14,199	17,464
Lockheed Martin Corp.	5.720%	6/1/40	5,260	6,196
Lockheed Martin Corp.	4.070%	12/15/42	3,900	3,747
Lockheed Martin Corp.	3.800%	3/1/45	2,957	2,714
Lockheed Martin Corp.	4.700%	5/15/46	14,207	14,932
Lockheed Martin Corp.	4.090%	9/15/52	2,581	2,418
Martin Marietta Materials Inc.	3.450%	6/1/27	6,400	5,926
Martin Marietta Materials Inc.	3.500%	12/15/27	5,500	5,079
Martin Marietta Materials Inc.	4.250%	12/15/47	10,110	8,751
Masco Corp.	4.450%	4/1/25	8,262	8,277
Masco Corp.	4.375%	4/1/26	2,469	2,449
Masco Corp.	3.500%	11/15/27	7,725	7,125
Masco Corp.	6.500%	8/15/32	27	30
Masco Corp.	4.500%	5/15/47	8,250	7,216
Mohawk Industries Inc.	3.850%	2/1/23	12,690	12,785

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Northrop Grumman Corp.	5.050%	8/1/19	2,560	2,620
Northrop Grumman Corp.	2.080%	10/15/20	4,950	4,838
Northrop Grumman Corp.	3.500%	3/15/21	8,728	8,805
Northrop Grumman Corp.	2.550%	10/15/22	4,480	4,318
Northrop Grumman Corp.	3.250%	8/1/23	2,092	2,069
Northrop Grumman Corp.	2.930%	1/15/25	15,075	14,292
Northrop Grumman Corp.	3.200%	2/1/27	8,175	7,700
Northrop Grumman Corp.	3.250%	1/15/28	33,920	31,851
Northrop Grumman Corp.	5.050%	11/15/40	6,925	7,502
Northrop Grumman Corp.	4.750%	6/1/43	7,479	7,782
Northrop Grumman Corp.	3.850%	4/15/45	1,704	1,540
Northrop Grumman Corp.	4.030%	10/15/47	4,380	4,088
Northrop Grumman Systems Corp.	7.875%	3/1/26	2,475	3,055
Northrop Grumman Systems Corp.	7.750%	2/15/31	381	498
⁹ Nvent Finance Sarl	3.950%	4/15/23	2,230	2,208
⁹ Nvent Finance Sarl	4.550%	4/15/28	6,070	5,994
Oshkosh Corp.	4.600%	5/15/28	3,000	2,996
Owens Corning	4.200%	12/15/22	13,912	13,949
Owens Corning	4.200%	12/1/24	2,190	2,161
Owens Corning	3.400%	8/15/26	5,275	4,804
Owens Corning	7.000%	12/1/36	817	959
Owens Corning	4.300%	7/15/47	5,825	4,768
Owens Corning	4.400%	1/30/48	4,250	3,529
Parker-Hannifin Corp.	3.500%	9/15/22	1,800	1,812
Parker-Hannifin Corp.	3.300%	11/21/24	8,483	8,347
Parker-Hannifin Corp.	3.250%	3/1/27	19,115	18,432
Parker-Hannifin Corp.	4.200%	11/21/34	5,628	5,748
Parker-Hannifin Corp.	6.250%	5/15/38	6,632	8,409
Parker-Hannifin Corp.	4.450%	11/21/44	4,665	4,864
Parker-Hannifin Corp.	4.100%	3/1/47	5,465	5,373
Pentair Finance SA	2.650%	12/1/19	2,204	2,180
Precision Castparts Corp.	2.250%	6/15/20	4,910	4,843
Precision Castparts Corp.	2.500%	1/15/23	15,885	15,352
Precision Castparts Corp.	3.250%	6/15/25	16,032	15,620
Precision Castparts Corp.	3.900%	1/15/43	6,700	6,426
Precision Castparts Corp.	4.375%	6/15/45	6,292	6,593
Raytheon Co.	4.400%	2/15/20	3,021	3,091
Raytheon Co.	3.125%	10/15/20	1,863	1,866
Raytheon Co.	2.500%	12/15/22	13,078	12,689
Raytheon Co.	3.150%	12/15/24	4,625	4,550
Raytheon Co.	7.200%	8/15/27	2,810	3,596
Raytheon Co.	4.875%	10/15/40	1,590	1,792
Raytheon Co.	4.700%	12/15/41	8,700	9,595
Raytheon Co.	4.200%	12/15/44	2,600	2,698
Republic Services Inc.	5.500%	9/15/19	14,365	14,780
Republic Services Inc.	5.000%	3/1/20	7,610	7,840
Republic Services Inc.	5.250%	11/15/21	11,497	12,189
Republic Services Inc.	3.550%	6/1/22	5,243	5,263
Republic Services Inc.	4.750%	5/15/23	2,675	2,803
Republic Services Inc.	3.200%	3/15/25	7,100	6,839
Republic Services Inc.	2.900%	7/1/26	474	439
Republic Services Inc.	3.375%	11/15/27	285	270
Republic Services Inc.	6.200%	3/1/40	6,078	7,468
Republic Services Inc.	5.700%	5/15/41	13,148	15,384
Rockwell Automation Inc.	2.050%	3/1/20	5,850	5,749
Rockwell Collins Inc.	1.950%	7/15/19	925	915
Rockwell Collins Inc.	5.250%	7/15/19	265	271
Rockwell Collins Inc.	3.100%	11/15/21	2,350	2,321
Rockwell Collins Inc.	2.800%	3/15/22	6,800	6,605
Rockwell Collins Inc.	3.200%	3/15/24	15,575	14,989
Rockwell Collins Inc.	3.500%	3/15/27	13,375	12,683
Rockwell Collins Inc.	4.800%	12/15/43	3,825	3,894
Rockwell Collins Inc.	4.350%	4/15/47	12,975	12,404
Roper Technologies Inc.	6.250%	9/1/19	3,210	3,325

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Roper Technologies Inc.	3.000%	12/15/20	2,550	2,535
Roper Technologies Inc.	2.800%	12/15/21	15,446	15,022
Roper Technologies Inc.	3.125%	11/15/22	4,143	4,062
Roper Technologies Inc.	3.850%	12/15/25	1,275	1,254
Roper Technologies Inc.	3.800%	12/15/26	21,235	20,611
Snap-on Inc.	6.125%	9/1/21	3,700	4,019
Snap-on Inc.	3.250%	3/1/27	1,200	1,157
Snap-on Inc.	4.100%	3/1/48	3,700	3,676
Sonoco Products Co.	5.750%	11/1/40	6,350	7,086
Spirit AeroSystems Inc.	3.950%	6/15/23	15,235	15,313
Spirit AeroSystems Inc.	3.850%	6/15/26	9,320	8,955
Spirit AeroSystems Inc.	4.600%	6/15/28	11,715	11,791
Stanley Black & Decker Inc.	3.400%	12/1/21	2,075	2,077
Stanley Black & Decker Inc.	2.900%	11/1/22	5,076	4,982
Stanley Black & Decker Inc.	5.200%	9/1/40	6,133	6,785
Textron Inc.	4.300%	3/1/24	3,725	3,767
Textron Inc.	3.875%	3/1/25	13,545	13,371
Textron Inc.	4.000%	3/15/26	11,700	11,549
Textron Inc.	3.650%	3/15/27	20,440	19,531
Textron Inc.	3.375%	3/1/28	6,179	5,737
The Timken Co.	3.875%	9/1/24	1,000	980
United Technologies Corp.	1.500%	11/1/19	7,900	7,762
United Technologies Corp.	4.500%	4/15/20	51,153	52,506
United Technologies Corp.	1.900%	5/4/20	15,550	15,243
United Technologies Corp.	1.950%	11/1/21	3,850	3,687
United Technologies Corp.	2.300%	5/4/22	400	384
United Technologies Corp.	3.100%	6/1/22	7,331	7,213
United Technologies Corp.	2.800%	5/4/24	11,750	11,120
United Technologies Corp.	2.650%	11/1/26	3,000	2,706
United Technologies Corp.	6.700%	8/1/28	2,397	2,890
United Technologies Corp.	7.500%	9/15/29	4,596	5,832
United Technologies Corp.	5.400%	5/1/35	7,175	7,753
United Technologies Corp.	6.050%	6/1/36	8,512	9,813
United Technologies Corp.	6.125%	7/15/38	4,696	5,510
United Technologies Corp.	5.700%	4/15/40	10,830	12,247
United Technologies Corp.	4.500%	6/1/42	11,234	11,007
United Technologies Corp.	4.150%	5/15/45	9,325	8,680
United Technologies Corp.	3.750%	11/1/46	4,060	3,545
United Technologies Corp.	4.050%	5/4/47	2,075	1,903
Valmont Industries Inc.	5.000%	10/1/44	9,075	8,558
Valmont Industries Inc.	5.250%	10/1/54	4,600	4,265
Vulcan Materials Co.	4.500%	4/1/25	3,810	3,841
Vulcan Materials Co.	4.500%	6/15/47	8,525	7,730
Wabtec Corp.	3.450%	11/15/26	9,767	8,945
Waste Management Inc.	4.750%	6/30/20	10,314	10,639
Waste Management Inc.	4.600%	3/1/21	9,560	9,870
Waste Management Inc.	2.900%	9/15/22	400	392
Waste Management Inc.	2.400%	5/15/23	12,750	12,115
Waste Management Inc.	3.500%	5/15/24	3,250	3,222
Waste Management Inc.	3.125%	3/1/25	7,395	7,126
Waste Management Inc.	3.150%	11/15/27	13,233	12,464
Waste Management Inc.	3.900%	3/1/35	2,010	1,962
Waste Management Inc.	6.125%	11/30/39	575	700
Waste Management Inc.	4.100%	3/1/45	5,439	5,351
WW Grainger Inc.	4.600%	6/15/45	12,093	12,437
WW Grainger Inc.	3.750%	5/15/46	5,200	4,685
WW Grainger Inc.	4.200%	5/15/47	2,350	2,278
Xylem Inc.	4.875%	10/1/21	110	115
Xylem Inc.	3.250%	11/1/26	3,336	3,147
Xylem Inc.	4.375%	11/1/46	6,310	6,127
Communication (2.4%)				
21st Century Fox America Inc.	5.650%	8/15/20	4,701	4,927
21st Century Fox America Inc.	4.500%	2/15/21	7,850	8,065

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
21st Century Fox America Inc.	3.000%	9/15/22	12,735	12,462
21st Century Fox America Inc.	3.700%	9/15/24	4,785	4,755
21st Century Fox America Inc.	3.700%	10/15/25	6,775	6,632
21st Century Fox America Inc.	3.375%	11/15/26	6,900	6,612
21st Century Fox America Inc.	6.550%	3/15/33	12,790	15,331
21st Century Fox America Inc.	6.200%	12/15/34	14,391	16,975
21st Century Fox America Inc.	6.400%	12/15/35	18,200	21,860
21st Century Fox America Inc.	8.150%	10/17/36	3,075	4,316
21st Century Fox America Inc.	6.150%	3/1/37	10,073	11,918
21st Century Fox America Inc.	6.900%	8/15/39	7,148	9,117
21st Century Fox America Inc.	6.150%	2/15/41	15,995	19,057
21st Century Fox America Inc.	5.400%	10/1/43	12,150	13,364
21st Century Fox America Inc.	4.750%	9/15/44	12,445	12,614
21st Century Fox America Inc.	4.950%	10/15/45	3,830	4,006
21st Century Fox America Inc.	7.750%	12/1/45	5,160	7,296
Activision Blizzard Inc.	2.300%	9/15/21	17,325	16,739
Activision Blizzard Inc.	3.400%	9/15/26	20,350	19,316
Activision Blizzard Inc.	3.400%	6/15/27	2,950	2,791
Activision Blizzard Inc.	4.500%	6/15/47	4,720	4,549
America Movil SAB de CV	5.000%	10/16/19	7,875	8,051
America Movil SAB de CV	5.000%	3/30/20	12,091	12,395
America Movil SAB de CV	3.125%	7/16/22	36,625	35,959
America Movil SAB de CV	6.375%	3/1/35	17,890	20,941
America Movil SAB de CV	6.125%	11/15/37	4,283	4,988
America Movil SAB de CV	6.125%	3/30/40	15,660	18,397
America Movil SAB de CV	4.375%	7/16/42	12,090	11,786
American Tower Corp.	2.800%	6/1/20	7,359	7,277
American Tower Corp.	5.050%	9/1/20	6,745	6,971
American Tower Corp.	3.300%	2/15/21	13,064	13,046
American Tower Corp.	3.450%	9/15/21	14,400	14,346
American Tower Corp.	5.900%	11/1/21	7,295	7,806
American Tower Corp.	2.250%	1/15/22	6,565	6,271
American Tower Corp.	3.500%	1/31/23	18,498	18,201
American Tower Corp.	5.000%	2/15/24	11,886	12,349
American Tower Corp.	4.000%	6/1/25	8,690	8,503
American Tower Corp.	4.400%	2/15/26	1,950	1,944
American Tower Corp.	3.375%	10/15/26	12,780	11,831
American Tower Corp.	3.125%	1/15/27	4,275	3,815
American Tower Corp.	3.550%	7/15/27	7,973	7,412
American Tower Corp.	3.600%	1/15/28	7,385	6,845
AT&T Inc.	5.875%	10/1/19	23,945	24,753
AT&T Inc.	5.200%	3/15/20	17,690	18,275
AT&T Inc.	2.450%	6/30/20	29,184	28,718
AT&T Inc.	4.600%	2/15/21	13,327	13,678
AT&T Inc.	2.800%	2/17/21	4,000	3,935
AT&T Inc.	5.000%	3/1/21	17,946	18,640
AT&T Inc.	4.450%	5/15/21	6,648	6,807
AT&T Inc.	3.875%	8/15/21	2,000	2,018
AT&T Inc.	3.200%	3/1/22	7,919	7,768
AT&T Inc.	3.800%	3/15/22	7,060	7,059
AT&T Inc.	3.000%	6/30/22	36,597	35,505
AT&T Inc.	3.600%	2/17/23	37,310	36,727
AT&T Inc.	3.800%	3/1/24	6,450	6,333
AT&T Inc.	4.450%	4/1/24	7,025	7,098
AT&T Inc.	3.950%	1/15/25	13,435	13,127
AT&T Inc.	3.400%	5/15/25	49,435	46,345
AT&T Inc.	4.125%	2/17/26	19,707	19,238
AT&T Inc.	4.250%	3/1/27	27,865	27,278
9 AT&T Inc.	4.100%	2/15/28	29,342	28,021
9 AT&T Inc.	4.300%	2/15/30	40,446	38,154
AT&T Inc.	8.250%	11/15/31	16,578	21,587
AT&T Inc.	4.500%	5/15/35	21,167	19,558
AT&T Inc.	5.250%	3/1/37	22,000	21,662
9 AT&T Inc.	4.900%	8/15/37	19,250	18,263

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AT&T Inc.	6.350%	3/15/40	11,000	12,012
AT&T Inc.	6.000%	8/15/40	10,702	11,170
AT&T Inc.	5.350%	9/1/40	40,418	39,287
AT&T Inc.	6.375%	3/1/41	9,851	10,755
AT&T Inc.	5.550%	8/15/41	10,185	10,131
AT&T Inc.	5.150%	3/15/42	24,394	23,081
AT&T Inc.	4.300%	12/15/42	19,850	16,903
AT&T Inc.	4.800%	6/15/44	30,315	27,166
AT&T Inc.	4.350%	6/15/45	28,925	24,418
AT&T Inc.	4.750%	5/15/46	36,610	32,427
9 AT&T Inc.	5.150%	11/15/46	52,348	48,940
AT&T Inc.	5.450%	3/1/47	30,136	29,657
AT&T Inc.	4.500%	3/9/48	32,335	27,835
AT&T Inc.	4.550%	3/9/49	16,592	14,331
9 AT&T Inc.	5.150%	2/15/50	20,000	18,600
9 AT&T Inc.	5.700%	3/1/57	5,175	5,126
9 AT&T Inc.	5.300%	8/15/58	7,400	6,884
Bell Canada Inc.	4.464%	4/1/48	8,675	8,542
British Telecommunications plc	9.625%	12/15/30	29,078	41,509
CBS Corp.	2.300%	8/15/19	6,610	6,553
CBS Corp.	4.300%	2/15/21	5,550	5,661
CBS Corp.	3.375%	3/1/22	7,037	6,949
CBS Corp.	2.500%	2/15/23	12,725	11,946
9 CBS Corp.	2.900%	6/1/23	4,475	4,268
CBS Corp.	3.700%	8/15/24	3,775	3,668
CBS Corp.	3.500%	1/15/25	3,853	3,678
CBS Corp.	4.000%	1/15/26	8,574	8,336
CBS Corp.	2.900%	1/15/27	9,800	8,714
CBS Corp.	3.375%	2/15/28	7,525	6,698
9 CBS Corp.	3.700%	6/1/28	6,200	5,771
CBS Corp.	7.875%	7/30/30	2,339	2,896
CBS Corp.	5.500%	5/15/33	668	690
CBS Corp.	5.900%	10/15/40	3,150	3,418
CBS Corp.	4.850%	7/1/42	8,986	8,560
CBS Corp.	4.900%	8/15/44	10,454	10,011
CBS Corp.	4.600%	1/15/45	7,266	6,713
CC Holdings GS V LLC / Crown Castle GS III Corp.	3.849%	4/15/23	11,377	11,243
Charter Communications Operating LLC / Charter Communications Operating Capital	3.579%	7/23/20	28,110	28,030
Charter Communications Operating LLC / Charter Communications Operating Capital	4.464%	7/23/22	32,505	32,746
Charter Communications Operating LLC / Charter Communications Operating Capital	4.500%	2/1/24	8,625	8,636
Charter Communications Operating LLC / Charter Communications Operating Capital	4.908%	7/23/25	49,060	49,529
Charter Communications Operating LLC / Charter Communications Operating Capital	3.750%	2/15/28	12,230	11,058
Charter Communications Operating LLC / Charter Communications Operating Capital	4.200%	3/15/28	12,775	11,988
Charter Communications Operating LLC / Charter Communications Operating Capital	6.384%	10/23/35	24,274	25,326
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	4/1/38	10,775	10,206
Charter Communications Operating LLC / Charter Communications Operating Capital	6.484%	10/23/45	38,206	40,135
Charter Communications Operating LLC / Charter Communications Operating Capital	5.375%	5/1/47	27,421	24,931
Charter Communications Operating LLC / Charter Communications Operating Capital	5.750%	4/1/48	17,795	17,137
Charter Communications Operating LLC / Charter Communications Operating Capital	6.834%	10/23/55	4,950	5,314
Comcast Cable Communications Holdings Inc.	9.455%	11/15/22	7,310	8,984
Comcast Corp.	5.700%	7/1/19	7,180	7,365
Comcast Corp.	5.150%	3/1/20	9,418	9,726

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Comcast Corp.	3.125%	7/15/22	14,232	13,968
Comcast Corp.	2.850%	1/15/23	1,977	1,910
Comcast Corp.	2.750%	3/1/23	21,014	20,198
Comcast Corp.	3.000%	2/1/24	24,288	23,222
Comcast Corp.	3.600%	3/1/24	1,826	1,796
Comcast Corp.	3.375%	2/15/25	9,532	9,158
Comcast Corp.	3.375%	8/15/25	15,929	15,197
Comcast Corp.	3.150%	3/1/26	23,995	22,514
Comcast Corp.	2.350%	1/15/27	22,310	19,424
Comcast Corp.	3.300%	2/1/27	19,499	18,317
Comcast Corp.	3.150%	2/15/28	17,980	16,627
Comcast Corp.	3.550%	5/1/28	10,700	10,214
Comcast Corp.	4.250%	1/15/33	16,387	15,993
Comcast Corp.	7.050%	3/15/33	4,042	5,014
Comcast Corp.	4.200%	8/15/34	13,589	12,933
Comcast Corp.	5.650%	6/15/35	4,371	4,832
Comcast Corp.	4.400%	8/15/35	11,866	11,535
Comcast Corp.	6.500%	11/15/35	17,505	20,782
Comcast Corp.	3.200%	7/15/36	11,020	9,158
Comcast Corp.	6.450%	3/15/37	11,444	13,617
Comcast Corp.	6.950%	8/15/37	14,889	18,652
Comcast Corp.	3.900%	3/1/38	9,375	8,544
Comcast Corp.	6.400%	5/15/38	9,747	11,551
Comcast Corp.	6.400%	3/1/40	870	1,033
Comcast Corp.	4.650%	7/15/42	26,072	25,237
Comcast Corp.	4.500%	1/15/43	6,286	5,922
Comcast Corp.	4.600%	8/15/45	22,905	21,984
Comcast Corp.	3.400%	7/15/46	15,114	12,256
Comcast Corp.	4.000%	8/15/47	8,002	7,047
Comcast Corp.	3.969%	11/1/47	21,425	18,826
Comcast Corp.	4.000%	3/1/48	11,955	10,504
Comcast Corp.	3.999%	11/1/49	10,661	9,318
Comcast Corp.	4.049%	11/1/52	8,445	7,296
9 Cox Communications Inc.	4.500%	6/30/43	25	21
Crown Castle International Corp.	3.400%	2/15/21	14,805	14,788
Crown Castle International Corp.	2.250%	9/1/21	7,050	6,769
Crown Castle International Corp.	4.875%	4/15/22	7,850	8,096
Crown Castle International Corp.	5.250%	1/15/23	12,819	13,416
Crown Castle International Corp.	3.150%	7/15/23	6,150	5,883
Crown Castle International Corp.	3.200%	9/1/24	8,150	7,693
Crown Castle International Corp.	4.450%	2/15/26	22,665	22,524
Crown Castle International Corp.	3.700%	6/15/26	13,775	12,969
Crown Castle International Corp.	4.000%	3/1/27	3,580	3,431
Crown Castle International Corp.	3.650%	9/1/27	16,903	15,717
Crown Castle International Corp.	3.800%	2/15/28	11,025	10,315
Crown Castle International Corp.	4.750%	5/15/47	3,550	3,347
Deutsche Telekom International Finance BV	6.000%	7/8/19	10,725	11,047
Deutsche Telekom International Finance BV	8.750%	6/15/30	44,258	58,587
Discovery Communications LLC	5.625%	8/15/19	4,298	4,414
Discovery Communications LLC	2.200%	9/20/19	5,112	5,055
9 Discovery Communications LLC	2.750%	11/15/19	5,465	5,431
9 Discovery Communications LLC	2.800%	6/15/20	5,375	5,316
Discovery Communications LLC	4.375%	6/15/21	4,925	5,036
Discovery Communications LLC	3.300%	5/15/22	5,425	5,330
9 Discovery Communications LLC	3.500%	6/15/22	4,075	4,036
Discovery Communications LLC	2.950%	3/20/23	12,957	12,344
Discovery Communications LLC	3.250%	4/1/23	2,750	2,658
Discovery Communications LLC	3.800%	3/13/24	5,000	4,911
9 Discovery Communications LLC	3.900%	11/15/24	7,675	7,550
Discovery Communications LLC	3.450%	3/15/25	7,480	7,085
9 Discovery Communications LLC	3.950%	6/15/25	5,725	5,583
Discovery Communications LLC	4.900%	3/11/26	14,015	14,351
Discovery Communications LLC	3.950%	3/20/28	19,375	18,343
Discovery Communications LLC	5.000%	9/20/37	14,876	14,344

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Discovery Communications LLC	6.350%	6/1/40	8,046	8,825
Discovery Communications LLC	4.950%	5/15/42	7,571	7,042
Discovery Communications LLC	4.875%	4/1/43	10,575	9,769
Discovery Communications LLC	5.200%	9/20/47	13,554	13,102
Electronic Arts Inc.	3.700%	3/1/21	9,990	10,077
Electronic Arts Inc.	4.800%	3/1/26	4,040	4,236
Grupo Televisa SAB	6.625%	3/18/25	3,864	4,321
Grupo Televisa SAB	4.625%	1/30/26	2,825	2,826
Grupo Televisa SAB	8.500%	3/11/32	535	677
Grupo Televisa SAB	6.625%	1/15/40	6,468	6,946
Grupo Televisa SAB	5.000%	5/13/45	22,016	19,419
Grupo Televisa SAB	6.125%	1/31/46	4,553	4,685
Interpublic Group of Cos. Inc.	3.750%	2/15/23	5,675	5,634
Interpublic Group of Cos. Inc.	4.200%	4/15/24	7,465	7,525
Koninklijke KPN NV	8.375%	10/1/30	6,571	8,599
Moody's Corp.	2.750%	7/15/19	3,496	3,489
Moody's Corp.	5.500%	9/1/20	1,640	1,720
Moody's Corp.	3.250%	6/7/21	3,000	2,994
Moody's Corp.	2.750%	12/15/21	5,825	5,691
Moody's Corp.	4.500%	9/1/22	15,750	16,266
Moody's Corp.	4.875%	2/15/24	7,160	7,519
Moody's Corp.	5.250%	7/15/44	7,025	7,862
NBCUniversal Media LLC	5.150%	4/30/20	18,355	18,963
NBCUniversal Media LLC	4.375%	4/1/21	20,815	21,317
NBCUniversal Media LLC	2.875%	1/15/23	31,334	29,895
NBCUniversal Media LLC	6.400%	4/30/40	13,790	16,401
NBCUniversal Media LLC	5.950%	4/1/41	8,358	9,395
NBCUniversal Media LLC	4.450%	1/15/43	15,002	14,172
Omnicom Group Inc.	6.250%	7/15/19	1,370	1,415
Omnicom Group Inc.	4.450%	8/15/20	17,740	18,163
Omnicom Group Inc.	3.625%	5/1/22	12,643	12,568
Omnicom Group Inc.	3.650%	11/1/24	10,563	10,264
Omnicom Group Inc.	3.600%	4/15/26	10,551	10,089
Orange SA	5.375%	7/8/19	9,559	9,762
Orange SA	1.625%	11/3/19	11,592	11,384
Orange SA	4.125%	9/14/21	24,345	24,895
Orange SA	9.000%	3/1/31	23,750	32,590
Orange SA	5.375%	1/13/42	18,855	20,490
Orange SA	5.500%	2/6/44	871	951
RELX Capital Inc.	3.125%	10/15/22	11,543	11,299
RELX Capital Inc.	3.500%	3/16/23	5,895	5,858
Rogers Communications Inc.	3.000%	3/15/23	7,075	6,913
Rogers Communications Inc.	4.100%	10/1/23	5,646	5,768
Rogers Communications Inc.	3.625%	12/15/25	3,990	3,900
Rogers Communications Inc.	2.900%	11/15/26	5,300	4,897
Rogers Communications Inc.	7.500%	8/15/38	1,698	2,256
Rogers Communications Inc.	4.500%	3/15/43	4,468	4,397
Rogers Communications Inc.	5.450%	10/1/43	1,100	1,206
Rogers Communications Inc.	5.000%	3/15/44	11,448	11,890
Rogers Communications Inc.	4.300%	2/15/48	11,000	10,472
S&P Global Inc.	3.300%	8/14/20	8,805	8,818
S&P Global Inc.	4.000%	6/15/25	7,709	7,738
S&P Global Inc.	4.400%	2/15/26	13,025	13,358
S&P Global Inc.	2.950%	1/22/27	5,480	5,068
S&P Global Inc.	6.550%	11/15/37	4,840	6,127
S&P Global Inc.	4.500%	5/15/48	6,585	6,692
TCI Communications Inc.	7.875%	2/15/26	5,293	6,481
TCI Communications Inc.	7.125%	2/15/28	2,472	3,003
Telefonica Emisiones SAU	5.877%	7/15/19	9,533	9,806
Telefonica Emisiones SAU	5.134%	4/27/20	9,985	10,308
Telefonica Emisiones SAU	5.462%	2/16/21	26,949	28,257
Telefonica Emisiones SAU	4.570%	4/27/23	7,838	8,072
Telefonica Emisiones SAU	4.103%	3/8/27	20,640	19,931
Telefonica Emisiones SAU	7.045%	6/20/36	22,902	27,650

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Telefonica Emisiones SAU	4.665%	3/6/38	8,977	8,476
Telefonica Emisiones SAU	5.213%	3/8/47	27,185	26,032
Telefonica Emisiones SAU	4.895%	3/6/48	5,975	5,541
Telefonica Europe BV	8.250%	9/15/30	6,877	8,871
TELUS Corp.	2.800%	2/16/27	8,110	7,430
Thomson Reuters Corp.	4.700%	10/15/19	1,850	1,884
Thomson Reuters Corp.	3.950%	9/30/21	2,000	2,018
Thomson Reuters Corp.	4.300%	11/23/23	9,483	9,678
Thomson Reuters Corp.	3.850%	9/29/24	7,200	7,069
Thomson Reuters Corp.	3.350%	5/15/26	5,200	4,795
Thomson Reuters Corp.	5.500%	8/15/35	8,250	8,681
Thomson Reuters Corp.	5.850%	4/15/40	6,145	6,712
Thomson Reuters Corp.	4.500%	5/23/43	1,825	1,686
Thomson Reuters Corp.	5.650%	11/23/43	9,700	10,352
Time Warner Cable LLC	5.000%	2/1/20	17,660	18,032
Time Warner Cable LLC	4.125%	2/15/21	2,887	2,905
Time Warner Cable LLC	4.000%	9/1/21	14,097	14,114
Time Warner Cable LLC	6.550%	5/1/37	14,398	15,152
Time Warner Cable LLC	7.300%	7/1/38	15,778	17,873
Time Warner Cable LLC	6.750%	6/15/39	17,476	18,599
Time Warner Cable LLC	5.875%	11/15/40	18,858	18,396
Time Warner Cable LLC	5.500%	9/1/41	14,378	13,379
Time Warner Cable LLC	4.500%	9/15/42	13,090	10,768
Time Warner Entertainment Co. LP	8.375%	7/15/33	7,013	8,618
Time Warner Inc.	4.875%	3/15/20	17,080	17,519
Time Warner Inc.	4.700%	1/15/21	7,920	8,163
Time Warner Inc.	4.750%	3/29/21	15,290	15,779
Time Warner Inc.	4.000%	1/15/22	3,100	3,137
Time Warner Inc.	3.400%	6/15/22	5,495	5,405
Time Warner Inc.	4.050%	12/15/23	6,400	6,387
Time Warner Inc.	3.550%	6/1/24	7,250	7,003
Time Warner Inc.	3.600%	7/15/25	23,026	21,886
Time Warner Inc.	3.875%	1/15/26	24,980	23,981
Time Warner Inc.	3.800%	2/15/27	15,259	14,443
Time Warner Inc.	6.200%	3/15/40	4,200	4,604
Time Warner Inc.	6.100%	7/15/40	3,725	4,004
Time Warner Inc.	5.375%	10/15/41	8,224	8,102
Time Warner Inc.	4.900%	6/15/42	7,094	6,541
Time Warner Inc.	5.350%	12/15/43	15,615	15,216
Time Warner Inc.	4.650%	6/1/44	14,112	12,522
Verizon Communications Inc.	2.625%	2/21/20	13,970	13,886
Verizon Communications Inc.	3.450%	3/15/21	10,395	10,433
Verizon Communications Inc.	4.600%	4/1/21	14,650	15,163
Verizon Communications Inc.	1.750%	8/15/21	3,050	2,912
Verizon Communications Inc.	3.000%	11/1/21	14,671	14,449
Verizon Communications Inc.	3.500%	11/1/21	19,914	19,991
Verizon Communications Inc.	3.125%	3/16/22	19,925	19,638
Verizon Communications Inc.	2.450%	11/1/22	15,725	15,004
Verizon Communications Inc.	5.150%	9/15/23	66,333	70,606
Verizon Communications Inc.	4.150%	3/15/24	19,560	19,814
Verizon Communications Inc.	3.500%	11/1/24	27,324	26,562
Verizon Communications Inc.	3.376%	2/15/25	45,168	43,418
Verizon Communications Inc.	2.625%	8/15/26	27,725	24,630
Verizon Communications Inc.	4.125%	3/16/27	41,975	41,365
9 Verizon Communications Inc.	4.329%	9/21/28	11,165	11,079
Verizon Communications Inc.	4.500%	8/10/33	39,465	38,216
Verizon Communications Inc.	4.400%	11/1/34	34,188	32,057
Verizon Communications Inc.	4.272%	1/15/36	36,629	33,777
Verizon Communications Inc.	5.250%	3/16/37	37,072	38,092
Verizon Communications Inc.	4.812%	3/15/39	11,960	11,580
Verizon Communications Inc.	4.750%	11/1/41	12,309	11,659
Verizon Communications Inc.	3.850%	11/1/42	13,342	11,161
Verizon Communications Inc.	4.125%	8/15/46	20,407	17,476
Verizon Communications Inc.	4.862%	8/21/46	56,461	53,012

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Verizon Communications Inc.	5.500%	3/16/47	16,290	16,961
Verizon Communications Inc.	4.522%	9/15/48	51,418	46,928
Verizon Communications Inc.	5.012%	4/15/49	46,407	45,274
Verizon Communications Inc.	5.012%	8/21/54	58,570	54,964
Verizon Communications Inc.	4.672%	3/15/55	46,771	41,281
Viacom Inc.	5.625%	9/15/19	12,625	12,953
Viacom Inc.	3.875%	12/15/21	4,908	4,897
Viacom Inc.	4.250%	9/1/23	13,476	13,362
Viacom Inc.	3.875%	4/1/24	9,662	9,347
Viacom Inc.	3.450%	10/4/26	8,800	8,039
Viacom Inc.	6.875%	4/30/36	9,214	9,974
Viacom Inc.	4.375%	3/15/43	24,228	20,259
Viacom Inc.	5.850%	9/1/43	10,565	10,595
Vodafone Group plc	4.375%	3/16/21	5,025	5,163
Vodafone Group plc	2.500%	9/26/22	13,284	12,698
Vodafone Group plc	2.950%	2/19/23	17,045	16,454
Vodafone Group plc	3.750%	1/16/24	25,725	25,491
Vodafone Group plc	4.125%	5/30/25	16,550	16,459
Vodafone Group plc	4.375%	5/30/28	36,500	36,004
Vodafone Group plc	7.875%	2/15/30	2,878	3,581
Vodafone Group plc	6.250%	11/30/32	7,500	8,432
Vodafone Group plc	6.150%	2/27/37	12,025	13,209
Vodafone Group plc	5.000%	5/30/38	15,244	14,978
Vodafone Group plc	4.375%	2/19/43	17,074	15,302
Vodafone Group plc	5.250%	5/30/48	33,125	32,921
Walt Disney Co.	0.875%	7/12/19	5,150	5,055
Walt Disney Co.	1.950%	3/4/20	6,175	6,074
Walt Disney Co.	1.800%	6/5/20	8,425	8,237
Walt Disney Co.	2.150%	9/17/20	4,000	3,921
Walt Disney Co.	2.300%	2/12/21	7,941	7,784
Walt Disney Co.	2.750%	8/16/21	9,293	9,166
Walt Disney Co.	2.550%	2/15/22	3,831	3,738
Walt Disney Co.	2.450%	3/4/22	3,200	3,104
Walt Disney Co.	2.350%	12/1/22	7,386	7,082
Walt Disney Co.	3.150%	9/17/25	7,100	6,874
Walt Disney Co.	3.000%	2/13/26	13,925	13,260
Walt Disney Co.	1.850%	7/30/26	28,400	24,767
Walt Disney Co.	7.000%	3/1/32	2,843	3,669
Walt Disney Co.	4.375%	8/16/41	3,835	3,855
Walt Disney Co.	4.125%	12/1/41	12,800	12,382
Walt Disney Co.	3.700%	12/1/42	5,629	5,099
Walt Disney Co.	4.125%	6/1/44	7,001	6,759
Walt Disney Co.	3.000%	7/30/46	2,045	1,603
Warner Media LLC	7.625%	4/15/31	4,500	5,627
WPP Finance 2010	4.750%	11/21/21	14,459	14,876
WPP Finance 2010	3.625%	9/7/22	7,006	6,866
WPP Finance 2010	3.750%	9/19/24	6,415	6,181
WPP Finance 2010	5.125%	9/7/42	225	221
WPP Finance 2010	5.625%	11/15/43	7,375	7,730
Consumer Cyclical (1.9%)				
Advance Auto Parts Inc.	4.500%	1/15/22	2,480	2,536
Advance Auto Parts Inc.	4.500%	12/1/23	4,771	4,874
Alibaba Group Holding Ltd.	2.500%	11/28/19	23,600	23,424
Alibaba Group Holding Ltd.	3.125%	11/28/21	7,440	7,363
Alibaba Group Holding Ltd.	2.800%	6/6/23	7,900	7,637
Alibaba Group Holding Ltd.	3.600%	11/28/24	19,119	18,809
Alibaba Group Holding Ltd.	3.400%	12/6/27	29,250	27,234
Alibaba Group Holding Ltd.	4.500%	11/28/34	7,010	6,995
Alibaba Group Holding Ltd.	4.000%	12/6/37	5,550	5,134
Alibaba Group Holding Ltd.	4.200%	12/6/47	9,800	8,938
Alibaba Group Holding Ltd.	4.400%	12/6/57	9,475	8,673
Amazon.com Inc.	2.600%	12/5/19	17,227	17,213
Amazon.com Inc.	1.900%	8/21/20	12,125	11,872

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Amazon.com Inc.	3.300%	12/5/21	12,624	12,720
Amazon.com Inc.	2.500%	11/29/22	8,083	7,854
Amazon.com Inc.	2.400%	2/22/23	14,550	14,014
Amazon.com Inc.	2.800%	8/22/24	16,768	16,002
Amazon.com Inc.	3.800%	12/5/24	6,046	6,166
Amazon.com Inc.	5.200%	12/3/25	11,755	12,975
Amazon.com Inc.	3.150%	8/22/27	31,500	30,104
Amazon.com Inc.	4.800%	12/5/34	17,930	19,574
Amazon.com Inc.	3.875%	8/22/37	22,190	21,644
Amazon.com Inc.	4.950%	12/5/44	17,650	19,567
Amazon.com Inc.	4.050%	8/22/47	36,900	36,089
Amazon.com Inc.	4.250%	8/22/57	31,015	30,543
American Honda Finance Corp.	1.200%	7/12/19	8,485	8,348
American Honda Finance Corp.	2.250%	8/15/19	10,575	10,517
American Honda Finance Corp.	2.000%	11/13/19	11,950	10,923
American Honda Finance Corp.	2.000%	2/14/20	8,300	8,179
American Honda Finance Corp.	2.150%	3/13/20	3,875	3,825
American Honda Finance Corp.	1.950%	7/20/20	6,185	6,047
American Honda Finance Corp.	2.450%	9/24/20	19,067	18,809
American Honda Finance Corp.	2.650%	2/12/21	12,100	11,999
American Honda Finance Corp.	1.650%	7/12/21	10,100	9,648
American Honda Finance Corp.	1.700%	9/9/21	15,725	15,051
American Honda Finance Corp.	2.600%	11/16/22	5,825	5,677
American Honda Finance Corp.	2.900%	2/16/24	7,275	7,045
American Honda Finance Corp.	2.300%	9/9/26	3,950	3,587
American Honda Finance Corp.	3.500%	2/15/28	3,500	3,422
Aptiv plc	3.150%	11/19/20	7,440	7,385
Aptiv plc	4.250%	1/15/26	9,325	9,262
Aptiv plc	4.400%	10/1/46	4,220	3,955
Automatic Data Processing Inc.	2.250%	9/15/20	10,311	10,175
Automatic Data Processing Inc.	3.375%	9/15/25	7,560	7,473
AutoNation Inc.	5.500%	2/1/20	2,376	2,447
AutoNation Inc.	3.350%	1/15/21	3,205	3,198
AutoNation Inc.	3.500%	11/15/24	4,800	4,530
AutoNation Inc.	4.500%	10/1/25	7,525	7,494
AutoNation Inc.	3.800%	11/15/27	3,685	3,424
AutoZone Inc.	2.500%	4/15/21	3,605	3,519
AutoZone Inc.	3.700%	4/15/22	9,236	9,293
AutoZone Inc.	2.875%	1/15/23	2,041	1,972
AutoZone Inc.	3.125%	7/15/23	510	496
AutoZone Inc.	3.250%	4/15/25	6,060	5,762
AutoZone Inc.	3.125%	4/21/26	4,760	4,418
AutoZone Inc.	3.750%	6/1/27	5,425	5,238
Bed Bath & Beyond Inc.	3.749%	8/1/24	1,485	1,342
Bed Bath & Beyond Inc.	4.915%	8/1/34	3,990	3,212
Bed Bath & Beyond Inc.	5.165%	8/1/44	8,180	6,250
Best Buy Co. Inc.	5.500%	3/15/21	2,911	3,046
Block Financial LLC	4.125%	10/1/20	5,315	5,359
Block Financial LLC	5.500%	11/1/22	2,865	2,961
Block Financial LLC	5.250%	10/1/25	10,810	10,876
Booking Holdings Inc.	2.750%	3/15/23	6,427	6,181
Booking Holdings Inc.	3.650%	3/15/25	3,625	3,547
Booking Holdings Inc.	3.600%	6/1/26	21,735	21,141
Booking Holdings Inc.	3.550%	3/15/28	5,350	5,089
BorgWarner Inc.	4.625%	9/15/20	1,000	1,024
BorgWarner Inc.	3.375%	3/15/25	900	873
BorgWarner Inc.	4.375%	3/15/45	5,615	5,292
Carnival Corp.	3.950%	10/15/20	4,300	4,365
Costco Wholesale Corp.	1.700%	12/15/19	8,263	8,145
Costco Wholesale Corp.	1.750%	2/15/20	5,425	5,338
Costco Wholesale Corp.	2.150%	5/18/21	6,955	6,802
Costco Wholesale Corp.	2.250%	2/15/22	4,200	4,075
Costco Wholesale Corp.	2.300%	5/18/22	11,701	11,352
Costco Wholesale Corp.	2.750%	5/18/24	15,534	14,998

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Costco Wholesale Corp.	3.000%	5/18/27	13,788	13,157
Cummins Inc.	3.650%	10/1/23	2,125	2,146
Cummins Inc.	7.125%	3/1/28	1,250	1,549
Cummins Inc.	4.875%	10/1/43	6,320	7,003
Daimler Finance North America LLC	8.500%	1/18/31	13,812	19,412
Darden Restaurants Inc.	3.850%	5/1/27	5,550	5,349
Darden Restaurants Inc.	4.550%	2/15/48	5,295	4,913
Delphi Corp.	4.150%	3/15/24	7,520	7,557
Dollar General Corp.	3.250%	4/15/23	12,720	12,480
Dollar General Corp.	4.150%	11/1/25	3,520	3,523
Dollar General Corp.	3.875%	4/15/27	3,650	3,489
Dollar General Corp.	4.125%	5/1/28	7,325	7,190
Dollar Tree Inc.	3.700%	5/15/23	6,000	5,952
Dollar Tree Inc.	4.000%	5/15/25	17,000	16,611
Dollar Tree Inc.	4.200%	5/15/28	17,000	16,390
DR Horton Inc.	2.550%	12/1/20	2,500	2,453
DR Horton Inc.	4.375%	9/15/22	5,800	5,925
DR Horton Inc.	4.750%	2/15/23	3,218	3,324
DR Horton Inc.	5.750%	8/15/23	7,445	7,998
eBay Inc.	2.200%	8/1/19	11,455	11,367
eBay Inc.	2.150%	6/5/20	2,425	2,383
eBay Inc.	3.250%	10/15/20	5,330	5,332
eBay Inc.	2.875%	8/1/21	7,685	7,560
eBay Inc.	3.800%	3/9/22	5,882	5,938
eBay Inc.	2.600%	7/15/22	7,605	7,315
eBay Inc.	2.750%	1/30/23	6,265	6,016
eBay Inc.	3.450%	8/1/24	8,371	8,115
eBay Inc.	3.600%	6/5/27	8,725	8,241
eBay Inc.	4.000%	7/15/42	6,409	5,518
Expedia Group Inc.	5.950%	8/15/20	7,716	8,114
Expedia Group Inc.	4.500%	8/15/24	5,130	5,126
Expedia Group Inc.	5.000%	2/15/26	9,275	9,459
Expedia Group Inc.	3.800%	2/15/28	6,525	5,967
Ford Holdings LLC	9.300%	3/1/30	4,325	5,648
Ford Motor Co.	4.346%	12/8/26	10,408	10,184
Ford Motor Co.	6.625%	10/1/28	5,861	6,568
Ford Motor Co.	6.375%	2/1/29	6,944	7,627
Ford Motor Co.	7.450%	7/16/31	12,886	15,128
Ford Motor Co.	4.750%	1/15/43	7,863	6,772
Ford Motor Co.	7.400%	11/1/46	6,395	7,569
Ford Motor Co.	5.291%	12/8/46	17,000	15,782
Ford Motor Credit Co. LLC	1.897%	8/12/19	10,750	10,600
Ford Motor Credit Co. LLC	2.597%	11/4/19	10,121	10,031
Ford Motor Credit Co. LLC	2.681%	1/9/20	18,500	18,326
Ford Motor Credit Co. LLC	8.125%	1/15/20	18,047	19,312
Ford Motor Credit Co. LLC	2.459%	3/27/20	2,102	2,067
Ford Motor Credit Co. LLC	3.157%	8/4/20	4,798	4,768
Ford Motor Credit Co. LLC	2.343%	11/2/20	15,050	14,652
Ford Motor Credit Co. LLC	3.200%	1/15/21	17,503	17,291
Ford Motor Credit Co. LLC	5.750%	2/1/21	17,200	18,057
Ford Motor Credit Co. LLC	3.336%	3/18/21	15,461	15,319
Ford Motor Credit Co. LLC	3.470%	4/5/21	100	99
Ford Motor Credit Co. LLC	5.875%	8/2/21	21,836	23,125
Ford Motor Credit Co. LLC	3.219%	1/9/22	6,523	6,373
Ford Motor Credit Co. LLC	3.339%	3/28/22	7,542	7,379
Ford Motor Credit Co. LLC	2.979%	8/3/22	23,850	22,892
Ford Motor Credit Co. LLC	4.250%	9/20/22	7,690	7,738
Ford Motor Credit Co. LLC	3.096%	5/4/23	4,150	3,957
Ford Motor Credit Co. LLC	4.375%	8/6/23	13,520	13,611
Ford Motor Credit Co. LLC	3.810%	1/9/24	9,921	9,625
Ford Motor Credit Co. LLC	3.664%	9/8/24	4,795	4,597
Ford Motor Credit Co. LLC	4.134%	8/4/25	17,863	17,420
Ford Motor Credit Co. LLC	4.389%	1/8/26	10,152	9,937
Ford Motor Credit Co. LLC	3.815%	11/2/27	9,533	8,815

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
General Motors Co.	4.875%	10/2/23	16,653	17,077
General Motors Co.	4.000%	4/1/25	5,281	5,130
General Motors Co.	5.000%	4/1/35	12,299	11,684
General Motors Co.	6.600%	4/1/36	5,567	6,031
General Motors Co.	5.150%	4/1/38	4,183	3,951
General Motors Co.	6.250%	10/2/43	16,678	17,284
General Motors Co.	5.200%	4/1/45	14,237	13,012
General Motors Co.	6.750%	4/1/46	12,403	13,618
General Motors Co.	5.400%	4/1/48	14,186	13,464
General Motors Financial Co. Inc.	3.500%	7/10/19	11,434	11,485
General Motors Financial Co. Inc.	2.350%	10/4/19	8,504	8,428
General Motors Financial Co. Inc.	3.150%	1/15/20	10,175	10,153
General Motors Financial Co. Inc.	2.650%	4/13/20	16,950	16,734
General Motors Financial Co. Inc.	3.200%	7/13/20	38,220	38,032
General Motors Financial Co. Inc.	2.450%	11/6/20	27,900	27,238
General Motors Financial Co. Inc.	3.700%	11/24/20	16,237	16,317
General Motors Financial Co. Inc.	4.200%	3/1/21	9,688	9,823
General Motors Financial Co. Inc.	3.550%	4/9/21	7,760	7,732
General Motors Financial Co. Inc.	3.200%	7/6/21	18,531	18,241
General Motors Financial Co. Inc.	4.375%	9/25/21	6,150	6,261
General Motors Financial Co. Inc.	3.450%	1/14/22	6,389	6,296
General Motors Financial Co. Inc.	3.450%	4/10/22	14,244	13,998
General Motors Financial Co. Inc.	3.150%	6/30/22	8,665	8,419
General Motors Financial Co. Inc.	3.250%	1/5/23	3,400	3,284
General Motors Financial Co. Inc.	3.700%	5/9/23	17,085	16,782
General Motors Financial Co. Inc.	4.250%	5/15/23	13,342	13,367
General Motors Financial Co. Inc.	4.150%	6/19/23	2,000	1,997
General Motors Financial Co. Inc.	3.950%	4/13/24	13,911	13,576
General Motors Financial Co. Inc.	3.500%	11/7/24	20,702	19,673
General Motors Financial Co. Inc.	4.000%	1/15/25	9,811	9,538
General Motors Financial Co. Inc.	4.350%	4/9/25	9,825	9,684
General Motors Financial Co. Inc.	4.300%	7/13/25	9,934	9,718
General Motors Financial Co. Inc.	5.250%	3/1/26	5,969	6,160
General Motors Financial Co. Inc.	4.000%	10/6/26	9,526	9,063
General Motors Financial Co. Inc.	4.350%	1/17/27	15,934	15,408
General Motors Financial Co. Inc.	3.850%	1/5/28	5,900	5,469
Harley-Davidson Inc.	3.500%	7/28/25	5,325	5,183
Harley-Davidson Inc.	4.625%	7/28/45	5,890	5,744
Harman International Industries Inc.	4.150%	5/15/25	4,125	4,118
Home Depot Inc.	1.800%	6/5/20	15,000	14,725
Home Depot Inc.	3.950%	9/15/20	5,225	5,329
Home Depot Inc.	2.000%	4/1/21	9,409	9,176
Home Depot Inc.	4.400%	4/1/21	33,073	34,190
Home Depot Inc.	2.625%	6/1/22	17,585	17,258
Home Depot Inc.	2.700%	4/1/23	3,715	3,622
Home Depot Inc.	3.750%	2/15/24	10,873	11,103
Home Depot Inc.	3.350%	9/15/25	3,935	3,869
Home Depot Inc.	3.000%	4/1/26	10,825	10,335
Home Depot Inc.	2.125%	9/15/26	7,650	6,816
Home Depot Inc.	2.800%	9/14/27	13,500	12,464
Home Depot Inc.	5.875%	12/16/36	32,988	40,042
Home Depot Inc.	5.400%	9/15/40	5,668	6,561
Home Depot Inc.	5.950%	4/1/41	11,703	14,434
Home Depot Inc.	4.200%	4/1/43	16,390	16,320
Home Depot Inc.	4.875%	2/15/44	12,094	13,230
Home Depot Inc.	4.400%	3/15/45	5,697	5,843
Home Depot Inc.	4.250%	4/1/46	14,058	14,154
Home Depot Inc.	3.900%	6/15/47	6,150	5,895
Home Depot Inc.	3.500%	9/15/56	10,925	9,313
Hyatt Hotels Corp.	5.375%	8/15/21	1,347	1,409
Hyatt Hotels Corp.	3.375%	7/15/23	3,486	3,412
Hyatt Hotels Corp.	4.850%	3/15/26	925	955
JD.com Inc.	3.875%	4/29/26	5,420	5,107
Kohl's Corp.	4.000%	11/1/21	3,830	3,869

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Kohl's Corp.	3.250%	2/1/23	1,058	1,025
Kohl's Corp.	4.750%	12/15/23	584	596
Kohl's Corp.	4.250%	7/17/25	5,840	5,792
Kohl's Corp.	5.550%	7/17/45	3,660	3,556
Lear Corp.	5.250%	1/15/25	7,062	7,283
Lear Corp.	3.800%	9/15/27	4,725	4,441
Lowe's Cos. Inc.	4.625%	4/15/20	350	358
Lowe's Cos. Inc.	3.750%	4/15/21	2,072	2,108
Lowe's Cos. Inc.	3.800%	11/15/21	2,350	2,394
Lowe's Cos. Inc.	3.120%	4/15/22	8,908	8,885
Lowe's Cos. Inc.	3.875%	9/15/23	14,494	14,901
Lowe's Cos. Inc.	3.125%	9/15/24	12,869	12,530
Lowe's Cos. Inc.	3.375%	9/15/25	11,325	11,096
Lowe's Cos. Inc.	2.500%	4/15/26	12,040	10,981
Lowe's Cos. Inc.	3.100%	5/3/27	17,618	16,678
Lowe's Cos. Inc.	6.500%	3/15/29	1,099	1,334
Lowe's Cos. Inc.	4.650%	4/15/42	17,244	17,828
Lowe's Cos. Inc.	4.250%	9/15/44	3,555	3,457
Lowe's Cos. Inc.	4.375%	9/15/45	9,975	9,907
Lowe's Cos. Inc.	3.700%	4/15/46	15,946	14,265
Lowe's Cos. Inc.	4.050%	5/3/47	19,275	18,276
Macy's Retail Holdings Inc.	3.450%	1/15/21	2,735	2,720
Macy's Retail Holdings Inc.	3.875%	1/15/22	1,118	1,110
Macy's Retail Holdings Inc.	2.875%	2/15/23	13,725	12,901
Macy's Retail Holdings Inc.	4.375%	9/1/23	3,310	3,318
Macy's Retail Holdings Inc.	3.625%	6/1/24	1,375	1,329
Macy's Retail Holdings Inc.	6.650%	7/15/24	105	113
Macy's Retail Holdings Inc.	6.900%	4/1/29	4,140	4,443
Macy's Retail Holdings Inc.	4.500%	12/15/34	7,057	6,000
Magna International Inc.	3.625%	6/15/24	7,277	7,238
Magna International Inc.	4.150%	10/1/25	1,708	1,733
Marriott International Inc.	3.375%	10/15/20	9,058	9,046
Marriott International Inc.	2.875%	3/1/21	5,160	5,090
Marriott International Inc.	3.125%	10/15/21	3,992	3,948
Marriott International Inc.	2.300%	1/15/22	3,200	3,068
Marriott International Inc.	3.250%	9/15/22	3,000	2,959
Marriott International Inc.	3.750%	3/15/25	4,650	4,548
Marriott International Inc.	3.750%	10/1/25	4,460	4,336
Marriott International Inc.	3.125%	6/15/26	7,269	6,756
Marriott International Inc.	4.000%	4/15/28	7,175	6,978
Mastercard Inc.	2.000%	11/21/21	5,250	5,085
Mastercard Inc.	3.375%	4/1/24	9,903	9,830
Mastercard Inc.	2.950%	11/21/26	8,340	7,976
Mastercard Inc.	3.500%	2/26/28	3,100	3,076
Mastercard Inc.	3.800%	11/21/46	5,240	5,062
Mastercard Inc.	3.950%	2/26/48	6,315	6,361
McDonald's Corp.	3.500%	7/15/20	115	116
McDonald's Corp.	2.750%	12/9/20	6,526	6,480
McDonald's Corp.	3.625%	5/20/21	1,220	1,235
McDonald's Corp.	2.625%	1/15/22	13,862	13,587
McDonald's Corp.	3.350%	4/1/23	4,000	3,994
McDonald's Corp.	3.250%	6/10/24	25	25
McDonald's Corp.	3.375%	5/26/25	8,540	8,354
McDonald's Corp.	3.700%	1/30/26	18,374	18,234
McDonald's Corp.	3.500%	3/1/27	10,414	10,172
McDonald's Corp.	3.800%	4/1/28	1,600	1,593
McDonald's Corp.	4.700%	12/9/35	11,357	11,880
McDonald's Corp.	6.300%	10/15/37	4,438	5,395
McDonald's Corp.	6.300%	3/1/38	11,131	13,318
McDonald's Corp.	5.700%	2/1/39	10,452	11,924
McDonald's Corp.	3.700%	2/15/42	6,574	5,804
McDonald's Corp.	3.625%	5/1/43	5,033	4,364
McDonald's Corp.	4.600%	5/26/45	6,269	6,297
McDonald's Corp.	4.875%	12/9/45	18,535	19,470

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
McDonald's Corp.	4.450%	3/1/47	9,252	9,191
NIKE Inc.	2.250%	5/1/23	740	707
NIKE Inc.	2.375%	11/1/26	13,605	12,317
NIKE Inc.	3.625%	5/1/43	5,218	4,836
NIKE Inc.	3.875%	11/1/45	13,244	12,719
NIKE Inc.	3.375%	11/1/46	4,500	3,971
Nordstrom Inc.	4.750%	5/1/20	4,500	4,601
Nordstrom Inc.	4.000%	10/15/21	9,656	9,740
Nordstrom Inc.	4.000%	3/15/27	4,290	4,126
Nordstrom Inc.	6.950%	3/15/28	760	844
Nordstrom Inc.	5.000%	1/15/44	10,572	9,651
NVR Inc.	3.950%	9/15/22	8,836	8,906
O'Reilly Automotive Inc.	4.875%	1/14/21	900	929
O'Reilly Automotive Inc.	4.625%	9/15/21	5,393	5,561
O'Reilly Automotive Inc.	3.800%	9/1/22	3,941	3,971
O'Reilly Automotive Inc.	3.850%	6/15/23	6,775	6,801
O'Reilly Automotive Inc.	3.550%	3/15/26	2,873	2,743
O'Reilly Automotive Inc.	3.600%	9/1/27	10,850	10,235
PACCAR Financial Corp.	2.200%	9/15/19	2,350	2,335
PACCAR Financial Corp.	2.500%	8/14/20	3,200	3,172
PACCAR Financial Corp.	2.050%	11/13/20	5,450	5,341
PACCAR Financial Corp.	2.250%	2/25/21	3,000	2,935
PACCAR Financial Corp.	2.800%	3/1/21	4,000	3,969
PACCAR Financial Corp.	2.300%	8/10/22	4,875	4,712
QVC Inc.	5.125%	7/2/22	2,631	2,700
QVC Inc.	4.375%	3/15/23	4,876	4,821
QVC Inc.	4.850%	4/1/24	6,763	6,711
QVC Inc.	4.450%	2/15/25	1,452	1,404
QVC Inc.	5.450%	8/15/34	2,950	2,770
QVC Inc.	5.950%	3/15/43	4,423	4,199
Ralph Lauren Corp.	2.625%	8/18/20	3,000	2,966
Royal Caribbean Cruises Ltd.	2.650%	11/28/20	2,540	2,502
Royal Caribbean Cruises Ltd.	5.250%	11/15/22	4,650	4,888
Royal Caribbean Cruises Ltd.	3.700%	3/15/28	8,613	7,967
Starbucks Corp.	2.200%	11/22/20	4,000	3,908
Starbucks Corp.	2.100%	2/4/21	6,200	6,433
Starbucks Corp.	2.700%	6/15/22	3,675	3,570
Starbucks Corp.	3.100%	3/1/23	12,475	12,229
Starbucks Corp.	3.850%	10/1/23	3,380	3,415
Starbucks Corp.	2.450%	6/15/26	11,241	10,060
Starbucks Corp.	3.500%	3/1/28	6,400	6,142
Starbucks Corp.	4.300%	6/15/45	3,631	3,474
Starbucks Corp.	3.750%	12/1/47	6,925	5,980
Tapestry Inc.	3.000%	7/15/22	3,744	3,628
Tapestry Inc.	4.250%	4/1/25	5,386	5,318
Tapestry Inc.	4.125%	7/15/27	7,225	6,888
Target Corp.	3.875%	7/15/20	893	910
Target Corp.	2.900%	1/15/22	7,417	7,389
Target Corp.	3.500%	7/1/24	9,495	9,529
Target Corp.	2.500%	4/15/26	7,568	6,960
Target Corp.	6.350%	11/1/32	5,291	6,444
Target Corp.	6.500%	10/15/37	5,137	6,445
Target Corp.	7.000%	1/15/38	5,120	6,757
Target Corp.	4.000%	7/1/42	15,228	14,444
Target Corp.	3.625%	4/15/46	10,025	8,891
Target Corp.	3.900%	11/15/47	15,475	14,379
TJX Cos. Inc.	2.750%	6/15/21	8,525	8,450
TJX Cos. Inc.	2.500%	5/15/23	2,650	2,564
TJX Cos. Inc.	2.250%	9/15/26	17,585	15,661
Toyota Motor Credit Corp.	2.125%	7/18/19	14,635	14,547
Toyota Motor Credit Corp.	1.550%	10/18/19	1,700	1,675
Toyota Motor Credit Corp.	2.200%	1/10/20	2,800	2,770
Toyota Motor Credit Corp.	2.150%	3/12/20	18,550	18,327
Toyota Motor Credit Corp.	1.950%	4/17/20	7,500	7,365

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Toyota Motor Credit Corp.	4.500%	6/17/20	8,010	8,237
Toyota Motor Credit Corp.	4.250%	1/11/21	2,575	2,649
Toyota Motor Credit Corp.	1.900%	4/8/21	16,200	15,666
Toyota Motor Credit Corp.	2.950%	4/13/21	15,000	14,907
Toyota Motor Credit Corp.	2.750%	5/17/21	7,375	7,293
Toyota Motor Credit Corp.	3.400%	9/15/21	10,696	10,785
Toyota Motor Credit Corp.	2.600%	1/11/22	11,850	11,605
Toyota Motor Credit Corp.	3.300%	1/12/22	16,011	16,050
Toyota Motor Credit Corp.	2.800%	7/13/22	3,283	3,222
Toyota Motor Credit Corp.	2.150%	9/8/22	15,685	14,800
Toyota Motor Credit Corp.	2.625%	1/10/23	8,855	8,582
Toyota Motor Credit Corp.	2.700%	1/11/23	6,000	5,831
Toyota Motor Credit Corp.	2.250%	10/18/23	5,000	4,704
Toyota Motor Credit Corp.	2.900%	4/17/24	5,200	5,036
Toyota Motor Credit Corp.	3.400%	4/14/25	10,965	10,823
Toyota Motor Credit Corp.	3.200%	1/11/27	7,484	7,198
Toyota Motor Credit Corp.	3.050%	1/11/28	6,075	5,757
VF Corp.	3.500%	9/1/21	5,550	5,612
VF Corp.	6.450%	11/1/37	5,169	6,603
Visa Inc.	2.200%	12/14/20	34,875	34,292
Visa Inc.	2.150%	9/15/22	5,979	5,724
Visa Inc.	2.800%	12/14/22	31,856	31,250
Visa Inc.	3.150%	12/14/25	54,377	52,533
Visa Inc.	2.750%	9/15/27	6,528	6,059
Visa Inc.	4.150%	12/14/35	17,517	18,088
Visa Inc.	4.300%	12/14/45	38,235	39,481
Visa Inc.	3.650%	9/15/47	7,375	6,862
Wal-Mart Stores Inc.	4.750%	10/2/43	11,982	13,058
Walgreen Co.	3.100%	9/15/22	12,647	12,381
Walgreen Co.	4.400%	9/15/42	7,625	6,751
Walgreens Boots Alliance Inc.	2.700%	11/18/19	13,305	13,270
Walgreens Boots Alliance Inc.	3.300%	11/18/21	12,635	12,545
Walgreens Boots Alliance Inc.	3.800%	11/18/24	24,231	23,796
Walgreens Boots Alliance Inc.	3.450%	6/1/26	20,555	19,149
Walgreens Boots Alliance Inc.	4.500%	11/18/34	3,720	3,509
Walgreens Boots Alliance Inc.	4.800%	11/18/44	14,999	14,120
Walgreens Boots Alliance Inc.	4.650%	6/1/46	8,325	7,711
Walmart Inc.	1.750%	10/9/19	18,960	18,757
Walmart Inc.	2.850%	6/23/20	17,900	17,943
Walmart Inc.	3.250%	10/25/20	28,261	28,553
Walmart Inc.	1.900%	12/15/20	32,950	32,310
Walmart Inc.	3.125%	6/23/21	16,000	16,072
Walmart Inc.	2.350%	12/15/22	28,360	27,376
Walmart Inc.	2.550%	4/11/23	23,735	22,921
Walmart Inc.	3.400%	6/26/23	12,000	12,081
Walmart Inc.	3.300%	4/22/24	18,173	18,084
Walmart Inc.	2.650%	12/15/24	16,855	16,126
Walmart Inc.	3.550%	6/26/25	23,025	23,157
Walmart Inc.	5.875%	4/5/27	13,340	15,583
Walmart Inc.	3.700%	6/26/28	17,975	18,115
Walmart Inc.	7.550%	2/15/30	6,755	9,096
Walmart Inc.	5.250%	9/1/35	16,499	19,106
Walmart Inc.	6.200%	4/15/38	9,029	11,601
Walmart Inc.	3.950%	6/28/38	12,225	12,240
Walmart Inc.	5.625%	4/1/40	6,920	8,416
Walmart Inc.	4.875%	7/8/40	6,015	6,714
Walmart Inc.	5.000%	10/25/40	2,715	3,074
Walmart Inc.	5.625%	4/15/41	11,436	14,116
Walmart Inc.	4.000%	4/11/43	11,222	11,150
Walmart Inc.	4.300%	4/22/44	7,253	7,552
Walmart Inc.	3.625%	12/15/47	6,335	5,925
Walmart Inc.	4.050%	6/29/48	21,750	21,860
Western Union Co.	5.253%	4/1/20	4,026	4,143
Western Union Co.	3.600%	3/15/22	12,100	11,966

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Western Union Co.	6.200%	11/17/36	3,908	3,937
Western Union Co.	6.200%	6/21/40	3,400	3,404
Wyndham Destinations Inc.	4.250%	3/1/22	3,238	3,157
Wyndham Destinations Inc.	3.900%	3/1/23	2,200	2,062
Consumer Noncyclical (4.4%)				
Abbott Laboratories	2.350%	11/22/19	5,789	5,750
Abbott Laboratories	2.000%	3/15/20	11,477	11,278
Abbott Laboratories	4.125%	5/27/20	10,000	10,177
Abbott Laboratories	2.800%	9/15/20	5,650	5,606
Abbott Laboratories	2.900%	11/30/21	31,825	31,332
Abbott Laboratories	2.550%	3/15/22	7,100	6,874
Abbott Laboratories	3.250%	4/15/23	7,425	7,327
Abbott Laboratories	3.400%	11/30/23	25,000	24,668
Abbott Laboratories	2.950%	3/15/25	4,435	4,194
Abbott Laboratories	3.875%	9/15/25	3,575	3,561
Abbott Laboratories	3.750%	11/30/26	40,890	40,579
Abbott Laboratories	4.750%	11/30/36	24,115	25,387
Abbott Laboratories	6.150%	11/30/37	5,641	6,722
Abbott Laboratories	6.000%	4/1/39	1,650	1,949
Abbott Laboratories	5.300%	5/27/40	2,603	2,849
Abbott Laboratories	4.750%	4/15/43	8,275	8,606
Abbott Laboratories	4.900%	11/30/46	36,710	39,476
AbbVie Inc.	2.500%	5/14/20	42,668	42,143
AbbVie Inc.	2.300%	5/14/21	22,660	22,006
AbbVie Inc.	2.900%	11/6/22	33,900	32,909
AbbVie Inc.	3.200%	11/6/22	24,842	24,413
AbbVie Inc.	2.850%	5/14/23	16,500	15,886
AbbVie Inc.	3.600%	5/14/25	41,965	40,606
AbbVie Inc.	3.200%	5/14/26	21,992	20,522
AbbVie Inc.	4.500%	5/14/35	23,258	22,797
AbbVie Inc.	4.300%	5/14/36	12,006	11,484
AbbVie Inc.	4.400%	11/6/42	29,956	28,365
AbbVie Inc.	4.700%	5/14/45	31,242	30,907
AbbVie Inc.	4.450%	5/14/46	23,552	22,533
Actavis Inc.	3.250%	10/1/22	18,807	18,273
Actavis Inc.	4.625%	10/1/42	6,759	6,270
Agilent Technologies Inc.	5.000%	7/15/20	8,405	8,676
Agilent Technologies Inc.	3.200%	10/1/22	6,150	6,027
Agilent Technologies Inc.	3.875%	7/15/23	5,606	5,579
Agilent Technologies Inc.	3.050%	9/22/26	5,775	5,334
Ahold Finance USA LLC	6.875%	5/1/29	855	1,002
AHS Hospital Corp.	5.024%	7/1/45	4,450	4,992
Allergan Funding SCS	3.000%	3/12/20	29,296	29,157
Allergan Funding SCS	3.450%	3/15/22	26,959	26,523
Allergan Funding SCS	3.850%	6/15/24	14,021	13,736
Allergan Funding SCS	3.800%	3/15/25	53,404	51,915
Allergan Funding SCS	4.550%	3/15/35	29,075	27,576
Allergan Funding SCS	4.850%	6/15/44	21,404	20,651
Allergan Funding SCS	4.750%	3/15/45	8,562	8,226
Allergan Inc.	3.375%	9/15/20	7,485	7,477
Allergan Inc.	2.800%	3/15/23	3,940	3,719
Altria Group Inc.	9.250%	8/6/19	10,904	11,640
Altria Group Inc.	2.625%	1/14/20	18,718	18,604
Altria Group Inc.	4.750%	5/5/21	15,082	15,663
Altria Group Inc.	2.850%	8/9/22	8,270	8,075
Altria Group Inc.	2.950%	5/2/23	7,990	7,743
Altria Group Inc.	4.000%	1/31/24	11,862	12,007
Altria Group Inc.	2.625%	9/16/26	3,185	2,897
Altria Group Inc.	4.250%	8/9/42	12,074	11,260
Altria Group Inc.	4.500%	5/2/43	12,342	11,823
Altria Group Inc.	5.375%	1/31/44	18,327	19,835
Altria Group Inc.	3.875%	9/16/46	13,017	11,439
AmerisourceBergen Corp.	3.500%	11/15/21	8,497	8,487

Vanguard® Total Bond Market Index Fund
Schedule of Investments
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
AmerisourceBergen Corp.	3.400%	5/15/24	6,179	5,995
AmerisourceBergen Corp.	3.250%	3/1/25	4,855	4,579
AmerisourceBergen Corp.	3.450%	12/15/27	7,250	6,660
AmerisourceBergen Corp.	4.250%	3/1/45	4,609	4,071
AmerisourceBergen Corp.	4.300%	12/15/47	8,900	7,844
Amgen Inc.	2.125%	5/1/20	8,560	8,422
Amgen Inc.	2.200%	5/11/20	12,750	12,548
Amgen Inc.	3.450%	10/1/20	2,266	2,281
Amgen Inc.	4.100%	6/15/21	13,330	13,610
Amgen Inc.	1.850%	8/19/21	8,341	7,976
Amgen Inc.	3.875%	11/15/21	8,730	8,862
Amgen Inc.	2.700%	5/1/22	5,320	5,168
Amgen Inc.	2.650%	5/11/22	6,100	5,918
Amgen Inc.	3.625%	5/15/22	16,679	16,770
Amgen Inc.	2.250%	8/19/23	14,550	13,642
Amgen Inc.	3.625%	5/22/24	16,055	15,981
Amgen Inc.	3.125%	5/1/25	9,132	8,718
Amgen Inc.	2.600%	8/19/26	12,850	11,590
Amgen Inc.	3.200%	11/2/27	12,890	12,039
Amgen Inc.	4.950%	10/1/41	6,500	6,671
Amgen Inc.	5.150%	11/15/41	4,765	5,021
Amgen Inc.	4.400%	5/1/45	24,442	23,337
Amgen Inc.	4.563%	6/15/48	26,091	25,474
Amgen Inc.	4.663%	6/15/51	34,758	34,308
Anheuser-Busch InBev Finance Inc.	2.650%	2/1/21	81,123	79,978
Anheuser-Busch InBev Finance Inc.	2.625%	1/17/23	22,385	21,567
Anheuser-Busch InBev Finance Inc.	3.300%	2/1/23	63,608	63,065
Anheuser-Busch InBev Finance Inc.	3.700%	2/1/24	12,465	12,469
Anheuser-Busch InBev Finance Inc.	3.650%	2/1/26	134,897	132,036
Anheuser-Busch InBev Finance Inc.	4.700%	2/1/36	70,406	71,154
Anheuser-Busch InBev Finance Inc.	4.000%	1/17/43	15,894	14,389
Anheuser-Busch InBev Finance Inc.	4.625%	2/1/44	8,816	8,652
Anheuser-Busch InBev Finance Inc.	4.900%	2/1/46	135,739	139,675
Anheuser-Busch InBev Worldwide Inc.	6.875%	11/15/19	13,070	13,769
Anheuser-Busch InBev Worldwide Inc.	4.375%	2/15/21	5,399	5,560
Anheuser-Busch InBev Worldwide Inc.	3.750%	1/15/22	4,211	4,270
Anheuser-Busch InBev Worldwide Inc.	2.500%	7/15/22	31,555	30,386
Anheuser-Busch InBev Worldwide Inc.	3.500%	1/12/24	16,250	16,167
Anheuser-Busch InBev Worldwide Inc.	4.000%	4/13/28	20,080	20,020
Anheuser-Busch InBev Worldwide Inc.	4.375%	4/15/38	16,250	15,714
Anheuser-Busch InBev Worldwide Inc.	8.200%	1/15/39	3,018	4,308
Anheuser-Busch InBev Worldwide Inc.	4.950%	1/15/42	18,486	19,272
Anheuser-Busch InBev Worldwide Inc.	3.750%	7/15/42	20,667	18,071
Anheuser-Busch InBev Worldwide Inc.	4.600%	4/15/48	27,000	26,564
Anheuser-Busch InBev Worldwide Inc.	4.439%	10/6/48	27,261	26,198
Anheuser-Busch InBev Worldwide Inc.	4.750%	4/15/58	6,075	5,925
Archer-Daniels-Midland Co.	4.479%	3/1/21	5,118	5,291
Archer-Daniels-Midland Co.	2.500%	8/11/26	10,752	9,872
Archer-Daniels-Midland Co.	5.935%	10/1/32	3,305	3,854
Archer-Daniels-Midland Co.	5.375%	9/15/35	2,538	2,904
Archer-Daniels-Midland Co.	4.535%	3/26/42	3,700	3,862
Archer-Daniels-Midland Co.	4.016%	4/16/43	7,444	7,244
Archer-Daniels-Midland Co.	3.750%	9/15/47	6,325	5,858
Ascension Health	3.945%	11/15/46	3,050	3,001
4 Ascension Health	4.847%	11/15/53	7,700	8,691
AstraZeneca plc	1.950%	9/18/19	9,455	9,341
AstraZeneca plc	2.375%	11/16/20	21,685	21,278
AstraZeneca plc	2.375%	6/12/22	10,125	9,730
AstraZeneca plc	3.375%	11/16/25	20,450	19,696
AstraZeneca plc	3.125%	6/12/27	7,700	7,222
AstraZeneca plc	6.450%	9/15/37	24,694	30,518
AstraZeneca plc	4.000%	9/18/42	10,586	9,916
AstraZeneca plc	4.375%	11/16/45	11,139	10,941
9 BAT Capital Corp.	2.297%	8/14/20	27,950	27,346

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
⁹ BAT Capital Corp.	2.764%	8/15/22	26,100	25,018
⁹ BAT Capital Corp.	3.222%	8/15/24	26,300	24,898
⁹ BAT Capital Corp.	3.557%	8/15/27	40,850	37,982
⁹ BAT Capital Corp.	4.390%	8/15/37	30,125	28,280
⁹ BAT Capital Corp.	4.540%	8/15/47	18,075	16,846
Baxalta Inc.	2.875%	6/23/20	9,365	9,262
Baxalta Inc.	3.600%	6/23/22	5,465	5,405
Baxalta Inc.	4.000%	6/23/25	19,102	18,696
Baxalta Inc.	5.250%	6/23/45	11,460	11,811
Baxter International Inc.	1.700%	8/15/21	7,350	6,991
Baxter International Inc.	2.600%	8/15/26	5,075	4,624
Baxter International Inc.	3.500%	8/15/46	4,850	4,156
Baylor Scott & White Holdings Texas Revenue	4.185%	11/15/45	6,910	6,982
Beam Suntory Inc.	3.250%	5/15/22	2,050	2,023
Beam Suntory Inc.	3.250%	6/15/23	1,050	1,018
Becton Dickinson & Co.	2.675%	12/15/19	13,942	13,850
Becton Dickinson & Co.	2.404%	6/5/20	10,025	9,840
Becton Dickinson & Co.	3.250%	11/12/20	6,349	6,308
Becton Dickinson & Co.	3.125%	11/8/21	10,218	10,039
Becton Dickinson & Co.	2.894%	6/6/22	19,255	18,636
Becton Dickinson & Co.	3.300%	3/1/23	2,700	2,623
Becton Dickinson & Co.	3.875%	5/15/24	100	98
Becton Dickinson & Co.	3.363%	6/6/24	13,600	13,075
Becton Dickinson & Co.	3.734%	12/15/24	13,632	13,282
Becton Dickinson & Co.	6.700%	12/1/26	3,450	3,877
Becton Dickinson & Co.	3.700%	6/6/27	25,775	24,351
Becton Dickinson & Co.	5.000%	11/12/40	3,310	3,341
Becton Dickinson & Co.	4.875%	5/15/44	3,575	3,440
Becton Dickinson & Co.	4.685%	12/15/44	15,950	15,442
Becton Dickinson & Co.	4.669%	6/6/47	9,650	9,335
Bestfoods	7.250%	12/15/26	250	304
Bio-Rad Laboratories Inc.	4.875%	12/15/20	3,400	3,512
Biogen Inc.	2.900%	9/15/20	22,181	22,047
Biogen Inc.	3.625%	9/15/22	10,329	10,333
Biogen Inc.	4.050%	9/15/25	21,850	21,921
Biogen Inc.	5.200%	9/15/45	22,581	23,763
Boston Children's Hospital Corp. Revenue	4.115%	1/1/47	2,300	2,317
Boston Scientific Corp.	6.000%	1/15/20	10,553	10,991
Boston Scientific Corp.	3.375%	5/15/22	3,425	3,387
Boston Scientific Corp.	4.125%	10/1/23	4,400	4,467
Boston Scientific Corp.	3.850%	5/15/25	7,125	7,050
Boston Scientific Corp.	4.000%	3/1/28	11,000	10,727
Boston Scientific Corp.	7.000%	11/15/35	6,095	7,771
Boston Scientific Corp.	7.375%	1/15/40	1,415	1,912
Bristol-Myers Squibb Co.	2.000%	8/1/22	12,965	12,354
Bristol-Myers Squibb Co.	7.150%	6/15/23	400	470
Bristol-Myers Squibb Co.	3.250%	11/1/23	3,200	3,181
Bristol-Myers Squibb Co.	3.250%	8/1/42	7,021	6,181
Bristol-Myers Squibb Co.	4.500%	3/1/44	5,825	6,201
Brown-Forman Corp.	3.500%	4/15/25	4,000	3,962
Brown-Forman Corp.	4.500%	7/15/45	5,298	5,650
Bunge Ltd. Finance Corp.	3.500%	11/24/20	3,250	3,245
Bunge Ltd. Finance Corp.	3.000%	9/25/22	5,750	5,525
Bunge Ltd. Finance Corp.	3.250%	8/15/26	4,840	4,369
Bunge Ltd. Finance Corp.	3.750%	9/25/27	8,750	8,112
Campbell Soup Co.	3.300%	3/15/21	6,750	6,697
Campbell Soup Co.	4.250%	4/15/21	1,591	1,621
Campbell Soup Co.	2.500%	8/2/22	1,514	1,431
Campbell Soup Co.	3.650%	3/15/23	31,925	31,325
Campbell Soup Co.	3.950%	3/15/25	17,275	16,636
Campbell Soup Co.	3.300%	3/19/25	3,225	2,995
Campbell Soup Co.	4.150%	3/15/28	15,850	15,085
Campbell Soup Co.	3.800%	8/2/42	3,328	2,585
Campbell Soup Co.	4.800%	3/15/48	15,785	14,238

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Cardinal Health Inc.	4.625%	12/15/20	12,165	12,497
Cardinal Health Inc.	2.616%	6/15/22	9,805	9,396
Cardinal Health Inc.	3.200%	6/15/22	3,350	3,280
Cardinal Health Inc.	3.200%	3/15/23	6,925	6,721
Cardinal Health Inc.	3.079%	6/15/24	5,205	4,900
Cardinal Health Inc.	3.500%	11/15/24	500	481
Cardinal Health Inc.	3.750%	9/15/25	4,350	4,170
Cardinal Health Inc.	3.410%	6/15/27	13,424	12,303
Cardinal Health Inc.	4.600%	3/15/43	3,175	2,949
Cardinal Health Inc.	4.500%	11/15/44	3,860	3,489
Cardinal Health Inc.	4.900%	9/15/45	4,120	3,929
Cardinal Health Inc.	4.368%	6/15/47	6,500	5,721
Catholic Health Initiatives Colorado GO	2.950%	11/1/22	4,987	4,821
4 Catholic Health Initiatives Colorado GO	4.350%	11/1/42	9,175	8,659
Celgene Corp.	2.875%	8/15/20	16,343	16,214
Celgene Corp.	3.950%	10/15/20	14,116	14,302
Celgene Corp.	2.875%	2/19/21	8,525	8,465
Celgene Corp.	2.250%	8/15/21	4,000	3,845
Celgene Corp.	3.250%	8/15/22	13,200	12,939
Celgene Corp.	3.550%	8/15/22	6,555	6,507
Celgene Corp.	2.750%	2/15/23	7,550	7,201
Celgene Corp.	3.250%	2/20/23	7,355	7,162
Celgene Corp.	4.000%	8/15/23	5,395	5,444
Celgene Corp.	3.625%	5/15/24	13,725	13,372
Celgene Corp.	3.875%	8/15/25	28,443	27,663
Celgene Corp.	3.450%	11/15/27	8,687	7,985
Celgene Corp.	3.900%	2/20/28	20,826	19,738
Celgene Corp.	5.700%	10/15/40	4,725	4,944
Celgene Corp.	5.250%	8/15/43	5,345	5,442
Celgene Corp.	4.625%	5/15/44	9,939	9,223
Celgene Corp.	5.000%	8/15/45	21,657	20,997
Celgene Corp.	4.350%	11/15/47	13,208	11,669
Celgene Corp.	4.550%	2/20/48	16,650	15,161
Children's Hospital Medical Center Ohio GO	4.268%	5/15/44	2,100	2,183
Church & Dwight Co. Inc.	2.450%	12/15/19	4,825	4,799
Church & Dwight Co. Inc.	2.450%	8/1/22	1,700	1,630
Church & Dwight Co. Inc.	3.150%	8/1/27	5,350	4,954
Church & Dwight Co. Inc.	3.950%	8/1/47	4,125	3,715
City of Hope	5.623%	11/15/43	2,040	2,494
City of Hope	4.378%	8/15/48	10,000	10,267
Cleveland Clinic Foundation Ohio Revenue	4.858%	1/1/14	4,285	4,551
Clorox Co.	3.800%	11/15/21	950	964
Clorox Co.	3.050%	9/15/22	6,422	6,344
Clorox Co.	3.500%	12/15/24	6,425	6,362
Clorox Co.	3.100%	10/1/27	3,597	3,371
Clorox Co.	3.900%	5/15/28	7,500	7,429
Coca-Cola Bottling Co. Consolidated	3.800%	11/25/25	8,300	8,149
Coca-Cola Co.	1.875%	10/27/20	10,275	10,037
Coca-Cola Co.	2.450%	11/1/20	15,670	15,531
Coca-Cola Co.	3.150%	11/15/20	8,864	8,913
Coca-Cola Co.	1.550%	9/1/21	10,325	9,887
Coca-Cola Co.	3.300%	9/1/21	3,727	3,760
Coca-Cola Co.	2.200%	5/25/22	5,447	5,285
Coca-Cola Co.	2.500%	4/1/23	3,309	3,207
Coca-Cola Co.	3.200%	11/1/23	14,809	14,771
Coca-Cola Co.	2.875%	10/27/25	18,115	17,337
Coca-Cola Co.	2.550%	6/1/26	5,100	4,735
Coca-Cola Co.	2.250%	9/1/26	11,000	9,953
Coca-Cola Co.	2.900%	5/25/27	8,500	8,040
Coca-Cola European Partners PLC	3.500%	9/15/20	6,150	6,157
Coca-Cola European Partners PLC	3.250%	8/19/21	1,575	1,564
Coca-Cola Femsa SAB de CV	4.625%	2/15/20	1,302	1,329
Coca-Cola Femsa SAB de CV	3.875%	11/26/23	9,600	9,615
Coca-Cola Femsa SAB de CV	5.250%	11/26/43	12,325	13,779

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Colgate-Palmolive Co.	2.450%	11/15/21	6,000	5,909
Colgate-Palmolive Co.	2.300%	5/3/22	7,210	7,033
Colgate-Palmolive Co.	2.250%	11/15/22	4,300	4,162
Colgate-Palmolive Co.	1.950%	2/1/23	10,000	9,503
Colgate-Palmolive Co.	2.100%	5/1/23	5,133	4,877
Colgate-Palmolive Co.	3.250%	3/15/24	3,450	3,451
Colgate-Palmolive Co.	4.000%	8/15/45	6,717	6,542
Colgate-Palmolive Co.	3.700%	8/1/47	6,900	6,444
Conagra Brands Inc.	3.250%	9/15/22	9,012	8,688
Conagra Brands Inc.	3.200%	1/25/23	8,331	8,021
Conagra Brands Inc.	7.000%	10/1/28	1,070	1,236
Conagra Brands Inc.	8.250%	9/15/30	5,849	7,577
Constellation Brands Inc.	2.000%	11/7/19	5,000	4,937
Constellation Brands Inc.	3.875%	11/15/19	11,915	12,049
Constellation Brands Inc.	2.250%	11/6/20	10,250	10,010
Constellation Brands Inc.	3.750%	5/1/21	5,380	5,427
Constellation Brands Inc.	2.700%	5/9/22	8,350	8,069
Constellation Brands Inc.	2.650%	11/7/22	13,000	12,455
Constellation Brands Inc.	3.200%	2/15/23	7,650	7,434
Constellation Brands Inc.	4.250%	5/1/23	18,315	18,689
Constellation Brands Inc.	4.750%	11/15/24	3,760	3,908
Constellation Brands Inc.	4.750%	12/1/25	3,450	3,570
Constellation Brands Inc.	3.700%	12/6/26	7,740	7,464
Constellation Brands Inc.	3.500%	5/9/27	5,200	4,923
Constellation Brands Inc.	3.600%	2/15/28	11,000	10,401
Constellation Brands Inc.	4.500%	5/9/47	4,650	4,419
Constellation Brands Inc.	4.100%	2/15/48	9,105	8,088
Covidien International Finance SA	4.200%	6/15/20	6,429	6,556
Covidien International Finance SA	3.200%	6/15/22	15,950	15,846
CVS Health Corp.	2.250%	8/12/19	12,365	12,232
CVS Health Corp.	3.125%	3/9/20	25,800	25,770
CVS Health Corp.	2.800%	7/20/20	26,355	26,099
CVS Health Corp.	3.350%	3/9/21	33,100	33,002
CVS Health Corp.	2.125%	6/1/21	19,850	19,081
CVS Health Corp.	3.500%	7/20/22	16,250	16,091
CVS Health Corp.	2.750%	12/1/22	15,530	14,890
CVS Health Corp.	4.750%	12/1/22	5,000	5,182
CVS Health Corp.	3.700%	3/9/23	42,805	42,543
CVS Health Corp.	4.000%	12/5/23	10,086	10,138
CVS Health Corp.	3.375%	8/12/24	13,185	12,726
CVS Health Corp.	4.100%	3/25/25	50,690	50,197
CVS Health Corp.	3.875%	7/20/25	41,354	40,426
CVS Health Corp.	2.875%	6/1/26	20,225	18,352
CVS Health Corp.	4.300%	3/25/28	101,940	100,447
CVS Health Corp.	4.875%	7/20/35	7,050	7,007
CVS Health Corp.	4.780%	3/25/38	31,150	30,840
CVS Health Corp.	6.125%	9/15/39	3,550	4,136
CVS Health Corp.	5.300%	12/5/43	17,725	18,483
CVS Health Corp.	5.125%	7/20/45	38,145	38,797
CVS Health Corp.	5.050%	3/25/48	93,475	94,646
Danaher Corp.	2.400%	9/15/20	4,949	4,888
Danaher Corp.	3.350%	9/15/25	5,550	5,457
Danaher Corp.	4.375%	9/15/45	4,823	5,022
Dartmouth-Hitchcock Health	4.178%	8/1/48	4,700	4,770
Delhaize America LLC	9.000%	4/15/31	4,305	5,820
Diageo Capital plc	3.000%	5/18/20	295	295
Diageo Capital plc	4.828%	7/15/20	5,951	6,151
Diageo Capital plc	2.625%	4/29/23	14,376	13,889
Diageo Capital plc	3.500%	9/18/23	270	272
Diageo Capital plc	3.875%	5/18/28	1,000	1,008
Diageo Capital plc	5.875%	9/30/36	2,672	3,270
Diageo Capital plc	3.875%	4/29/43	5,866	5,672
Diageo Investment Corp.	2.875%	5/11/22	16,025	15,767
Diageo Investment Corp.	7.450%	4/15/35	1,250	1,743

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Diageo Investment Corp.	4.250%	5/11/42	4,747	4,820
Dignity Health California GO	2.637%	11/1/19	3,000	2,978
Dignity Health California GO	3.125%	11/1/22	2,100	2,061
Dignity Health California GO	3.812%	11/1/24	4,675	4,607
Dignity Health California GO	4.500%	11/1/42	6,375	6,083
Dignity Health California GO	5.267%	11/1/64	2,075	2,110
Dr Pepper Snapple Group Inc.	2.000%	1/15/20	1,320	1,294
Dr Pepper Snapple Group Inc.	2.700%	11/15/22	4,072	3,864
Dr Pepper Snapple Group Inc.	3.130%	12/15/23	5,400	5,171
Dr Pepper Snapple Group Inc.	3.400%	11/15/25	500	470
Dr Pepper Snapple Group Inc.	2.550%	9/15/26	4,374	3,820
Dr Pepper Snapple Group Inc.	3.430%	6/15/27	6,900	6,382
Dr Pepper Snapple Group Inc.	7.450%	5/1/38	678	869
Dr Pepper Snapple Group Inc.	4.500%	11/15/45	7,037	6,524
Dr Pepper Snapple Group Inc.	4.420%	12/15/46	950	867
Duke University Health System Inc.	3.920%	6/1/47	6,005	5,922
Edwards Lifesciences Corp.	4.300%	6/15/28	3,625	3,617
Eli Lilly & Co.	2.350%	5/15/22	1,750	1,702
Eli Lilly & Co.	2.750%	6/1/25	8,705	8,288
Eli Lilly & Co.	3.100%	5/15/27	9,275	8,867
Eli Lilly & Co.	5.550%	3/15/37	4,194	4,982
Eli Lilly & Co.	3.700%	3/1/45	10,392	9,817
Eli Lilly & Co.	3.950%	5/15/47	6,613	6,489
Estee Lauder Cos. Inc.	1.800%	2/7/20	8,000	7,872
Estee Lauder Cos. Inc.	1.700%	5/10/21	5,195	4,994
Estee Lauder Cos. Inc.	3.150%	3/15/27	7,025	6,767
Estee Lauder Cos. Inc.	6.000%	5/15/37	3,462	4,263
Estee Lauder Cos. Inc.	4.375%	6/15/45	5,318	5,608
Estee Lauder Cos. Inc.	4.150%	3/15/47	7,625	7,739
Express Scripts Holding Co.	2.600%	11/30/20	8,000	7,840
Express Scripts Holding Co.	3.300%	2/25/21	20,750	20,622
Express Scripts Holding Co.	4.750%	11/15/21	15,223	15,697
Express Scripts Holding Co.	3.900%	2/15/22	17,807	17,858
Express Scripts Holding Co.	3.050%	11/30/22	9,500	9,137
Express Scripts Holding Co.	3.000%	7/15/23	14,217	13,492
Express Scripts Holding Co.	3.500%	6/15/24	5,112	4,896
Express Scripts Holding Co.	4.500%	2/25/26	21,774	21,625
Express Scripts Holding Co.	3.400%	3/1/27	20,480	18,703
Express Scripts Holding Co.	6.125%	11/15/41	5,094	5,652
Express Scripts Holding Co.	4.800%	7/15/46	25,305	24,031
Flowers Foods Inc.	4.375%	4/1/22	6,575	6,742
Flowers Foods Inc.	3.500%	10/1/26	3,000	2,839
Fomento Economico Mexicano SAB de CV	2.875%	5/10/23	1,160	1,098
Fomento Economico Mexicano SAB de CV	4.375%	5/10/43	4,065	4,002
General Mills Inc.	2.200%	10/21/19	9,100	8,993
General Mills Inc.	3.150%	12/15/21	10,478	10,335
General Mills Inc.	2.600%	10/12/22	6,355	6,070
General Mills Inc.	3.700%	10/17/23	9,375	9,267
General Mills Inc.	3.650%	2/15/24	250	247
General Mills Inc.	3.200%	2/10/27	6,575	6,012
General Mills Inc.	4.200%	4/17/28	13,896	13,593
General Mills Inc.	4.550%	4/17/38	5,400	5,142
General Mills Inc.	5.400%	6/15/40	4,425	4,622
General Mills Inc.	4.150%	2/15/43	2,575	2,277
General Mills Inc.	4.700%	4/17/48	9,900	9,455
Gilead Sciences Inc.	1.850%	9/20/19	10,465	10,349
Gilead Sciences Inc.	2.350%	2/1/20	3,146	3,115
Gilead Sciences Inc.	2.550%	9/1/20	20,736	20,484
Gilead Sciences Inc.	4.500%	4/1/21	11,061	11,408
Gilead Sciences Inc.	4.400%	12/1/21	22,084	22,800
Gilead Sciences Inc.	1.950%	3/1/22	4,750	4,532
Gilead Sciences Inc.	3.250%	9/1/22	7,875	7,828
Gilead Sciences Inc.	2.500%	9/1/23	11,660	11,112
Gilead Sciences Inc.	3.700%	4/1/24	32,100	32,160

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Gilead Sciences Inc.	3.500%	2/1/25	12,155	11,968
Gilead Sciences Inc.	3.650%	3/1/26	30,905	30,504
Gilead Sciences Inc.	2.950%	3/1/27	12,568	11,727
Gilead Sciences Inc.	4.600%	9/1/35	10,929	11,202
Gilead Sciences Inc.	4.000%	9/1/36	5,882	5,646
Gilead Sciences Inc.	5.650%	12/1/41	9,335	10,700
Gilead Sciences Inc.	4.800%	4/1/44	20,444	21,306
Gilead Sciences Inc.	4.500%	2/1/45	18,774	18,742
Gilead Sciences Inc.	4.750%	3/1/46	24,095	24,806
Gilead Sciences Inc.	4.150%	3/1/47	23,091	22,043
GlaxoSmithKline Capital Inc.	2.800%	3/18/23	9,745	9,487
GlaxoSmithKline Capital Inc.	3.375%	5/15/23	15,000	15,008
GlaxoSmithKline Capital Inc.	3.625%	5/15/25	15,000	14,986
GlaxoSmithKline Capital Inc.	3.875%	5/15/28	18,075	18,220
GlaxoSmithKline Capital Inc.	5.375%	4/15/34	3,773	4,290
GlaxoSmithKline Capital Inc.	6.375%	5/15/38	30,933	39,650
GlaxoSmithKline Capital Inc.	4.200%	3/18/43	5,325	5,365
GlaxoSmithKline Capital plc	3.125%	5/14/21	18,000	18,000
GlaxoSmithKline Capital plc	2.850%	5/8/22	8,656	8,503
Hackensack Meridian Health Inc.	4.500%	7/1/57	3,050	3,254
Hackensack Meridian Health Inc.	4.211%	7/1/48	6,250	6,327
Hasbro Inc.	3.150%	5/15/21	1,590	1,576
Hasbro Inc.	6.350%	3/15/40	5,026	5,495
Hasbro Inc.	5.100%	5/15/44	6,870	6,510
Hershey Co.	2.900%	5/15/20	3,800	3,794
Hershey Co.	4.125%	12/1/20	6,295	6,462
Hershey Co.	3.100%	5/15/21	4,850	4,853
Hershey Co.	2.625%	5/1/23	7,400	7,142
Hershey Co.	3.375%	5/15/23	8,500	8,508
Hershey Co.	3.200%	8/21/25	3,120	3,041
Hershey Co.	2.300%	8/15/26	5,575	5,037
Hillshire Brands Co.	4.100%	9/15/20	2,002	2,032
Indiana University Health Inc. Obligated Group	3.970%	11/1/48	6,250	6,282
Ingredion Inc.	4.625%	11/1/20	1,185	1,218
Ingredion Inc.	3.200%	10/1/26	5,485	5,114
JM Smucker Co.	2.200%	12/6/19	3,790	3,745
JM Smucker Co.	2.500%	3/15/20	10,500	10,371
JM Smucker Co.	3.500%	10/15/21	7,225	7,244
JM Smucker Co.	3.000%	3/15/22	2,495	2,444
JM Smucker Co.	3.500%	3/15/25	5,945	5,682
JM Smucker Co.	3.375%	12/15/27	9,150	8,528
JM Smucker Co.	4.250%	3/15/35	5,800	5,487
JM Smucker Co.	4.375%	3/15/45	6,750	6,253
Johns Hopkins Health System Corp.	3.837%	5/15/46	5,000	4,863
Johnson & Johnson	1.875%	12/5/19	6,500	6,428
Johnson & Johnson	2.950%	9/1/20	4,146	4,168
Johnson & Johnson	1.950%	11/10/20	3,150	3,095
Johnson & Johnson	1.650%	3/1/21	10,905	10,592
Johnson & Johnson	2.450%	12/5/21	6,950	6,872
Johnson & Johnson	2.250%	3/3/22	12,343	12,069
Johnson & Johnson	2.050%	3/1/23	10,400	9,950
Johnson & Johnson	3.375%	12/5/23	8,350	8,438
Johnson & Johnson	2.625%	1/15/25	8,000	7,655
Johnson & Johnson	2.450%	3/1/26	21,816	20,461
Johnson & Johnson	2.950%	3/3/27	11,250	10,826
Johnson & Johnson	2.900%	1/15/28	15,918	15,166
Johnson & Johnson	6.950%	9/1/29	3,170	4,147
Johnson & Johnson	4.950%	5/15/33	6,285	7,080
Johnson & Johnson	4.375%	12/5/33	13,174	14,073
Johnson & Johnson	3.550%	3/1/36	10,554	10,189
Johnson & Johnson	3.625%	3/3/37	13,350	13,020
Johnson & Johnson	5.950%	8/15/37	10,075	12,854
Johnson & Johnson	3.400%	1/15/38	10,302	9,682
Johnson & Johnson	5.850%	7/15/38	4,292	5,447

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Johnson & Johnson	4.500%	9/1/40	7,021	7,565
Johnson & Johnson	4.850%	5/15/41	210	237
Johnson & Johnson	4.500%	12/5/43	7,623	8,252
Johnson & Johnson	3.700%	3/1/46	21,193	20,511
Johnson & Johnson	3.750%	3/3/47	19,220	18,787
Johnson & Johnson	3.500%	1/15/48	10,428	9,716
Kaiser Foundation Hospitals	3.500%	4/1/22	3,365	3,395
Kaiser Foundation Hospitals	3.150%	5/1/27	6,200	5,951
Kaiser Foundation Hospitals	4.875%	4/1/42	8,475	9,478
Kaiser Foundation Hospitals	4.150%	5/1/47	13,876	14,014
Kellogg Co.	4.150%	11/15/19	1,300	1,319
Kellogg Co.	4.000%	12/15/20	8,275	8,445
Kellogg Co.	3.250%	5/14/21	5,000	5,001
Kellogg Co.	2.650%	12/1/23	10,800	10,262
Kellogg Co.	3.250%	4/1/26	6,525	6,108
Kellogg Co.	3.400%	11/15/27	10,000	9,270
Kellogg Co.	4.300%	5/15/28	2,500	2,469
Kellogg Co.	7.450%	4/1/31	900	1,135
Kellogg Co.	4.500%	4/1/46	13,350	12,619
Kimberly-Clark Corp.	3.625%	8/1/20	9,444	9,552
Kimberly-Clark Corp.	3.875%	3/1/21	575	587
Kimberly-Clark Corp.	2.400%	3/1/22	5,925	5,764
Kimberly-Clark Corp.	2.400%	6/1/23	4,347	4,174
Kimberly-Clark Corp.	3.050%	8/15/25	4,130	3,969
Kimberly-Clark Corp.	2.750%	2/15/26	4,660	4,366
Kimberly-Clark Corp.	6.625%	8/1/37	2,253	2,997
Kimberly-Clark Corp.	5.300%	3/1/41	8,368	9,758
Kimberly-Clark Corp.	3.700%	6/1/43	2,485	2,287
Kimberly-Clark Corp.	3.200%	7/30/46	7,040	6,020
Koninklijke Ahold Delhaize NV	5.700%	10/1/40	2,775	3,030
Koninklijke Philips NV	6.875%	3/11/38	4,000	5,308
Koninklijke Philips NV	5.000%	3/15/42	7,825	8,673
Kraft Foods Group Inc.	5.375%	2/10/20	8,438	8,727
Kraft Foods Group Inc.	3.500%	6/6/22	16,506	16,343
Kraft Foods Group Inc.	6.875%	1/26/39	14,854	17,511
Kraft Foods Group Inc.	6.500%	2/9/40	5,485	6,180
Kraft Foods Group Inc.	5.000%	6/4/42	24,204	23,002
Kraft Heinz Foods Co.	2.800%	7/2/20	19,552	19,397
Kraft Heinz Foods Co.	3.375%	6/15/21	7,000	7,010
Kraft Heinz Foods Co.	3.500%	7/15/22	8,550	8,457
Kraft Heinz Foods Co.	4.000%	6/15/23	14,000	13,973
Kraft Heinz Foods Co.	3.950%	7/15/25	21,170	20,578
Kraft Heinz Foods Co.	3.000%	6/1/26	21,335	19,242
Kraft Heinz Foods Co.	4.625%	1/30/29	10,875	10,774
Kraft Heinz Foods Co.	5.000%	7/15/35	9,495	9,355
Kraft Heinz Foods Co.	5.200%	7/15/45	20,267	19,691
Kraft Heinz Foods Co.	4.375%	6/1/46	34,017	29,321
Kroger Co.	2.950%	11/1/21	7,384	7,245
Kroger Co.	4.450%	2/1/47	13,764	12,573
Kroger Co.	4.650%	1/15/48	5,650	5,301
Laboratory Corp. of America Holdings	2.625%	2/1/20	2,825	2,804
Laboratory Corp. of America Holdings	3.200%	2/1/22	6,730	6,655
Laboratory Corp. of America Holdings	3.750%	8/23/22	1,315	1,322
Laboratory Corp. of America Holdings	4.000%	11/1/23	1,800	1,823
Laboratory Corp. of America Holdings	3.250%	9/1/24	6,500	6,276
Laboratory Corp. of America Holdings	3.600%	2/1/25	10,700	10,444
Laboratory Corp. of America Holdings	3.600%	9/1/27	7,450	7,044
Laboratory Corp. of America Holdings	4.700%	2/1/45	10,045	9,718
Life Technologies Corp.	6.000%	3/1/20	1,944	2,026
Life Technologies Corp.	5.000%	1/15/21	3,725	3,851
9 Maple Escrow Subsidiary Inc.	3.551%	5/25/21	12,000	11,992
9 Maple Escrow Subsidiary Inc.	4.057%	5/25/23	21,475	21,554
9 Maple Escrow Subsidiary Inc.	4.417%	5/25/25	10,175	10,229
9 Maple Escrow Subsidiary Inc.	4.597%	5/25/28	27,000	27,042

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
9	Maple Escrow Subsidiary Inc.	4.985%	5/25/38	3,500	3,516
9	Maple Escrow Subsidiary Inc.	5.085%	5/25/48	8,250	8,309
4	Mayo Clinic	3.774%	11/15/43	6,202	6,025
4	Mayo Clinic	4.000%	11/15/47	3,275	3,242
4	Mayo Clinic	4.128%	11/15/52	1,975	2,017
	McCormick & Co. Inc.	3.900%	7/15/21	3,025	3,057
	McCormick & Co. Inc.	2.700%	8/15/22	1,455	1,406
	McCormick & Co. Inc.	3.150%	8/15/24	10,200	9,748
	McCormick & Co. Inc.	3.400%	8/15/27	16,025	15,159
	McCormick & Co. Inc.	4.200%	8/15/47	1,700	1,607
	McKesson Corp.	2.700%	12/15/22	5,800	5,554
	McKesson Corp.	2.850%	3/15/23	250	239
	McKesson Corp.	3.796%	3/15/24	12,580	12,410
	McKesson Corp.	3.950%	2/16/28	4,632	4,489
	Mead Johnson Nutrition Co.	4.900%	11/1/19	5,510	5,647
	Mead Johnson Nutrition Co.	3.000%	11/15/20	5,644	5,618
	Mead Johnson Nutrition Co.	4.125%	11/15/25	8,175	8,335
	Mead Johnson Nutrition Co.	5.900%	11/1/39	6,975	8,347
	Mead Johnson Nutrition Co.	4.600%	6/1/44	5,215	5,399
	Medtronic Global Holdings SCA	3.350%	4/1/27	9,148	8,913
	Medtronic Inc.	2.500%	3/15/20	42,299	41,975
	Medtronic Inc.	3.125%	3/15/22	5,463	5,431
	Medtronic Inc.	3.150%	3/15/22	39,519	39,227
	Medtronic Inc.	2.750%	4/1/23	950	922
	Medtronic Inc.	3.625%	3/15/24	9,611	9,661
	Medtronic Inc.	3.500%	3/15/25	41,653	41,194
	Medtronic Inc.	4.375%	3/15/35	35,297	36,500
	Medtronic Inc.	6.500%	3/15/39	2,516	3,196
	Medtronic Inc.	5.550%	3/15/40	4,325	5,035
	Medtronic Inc.	4.500%	3/15/42	5,560	5,732
	Medtronic Inc.	4.625%	3/15/44	5,418	5,698
	Medtronic Inc.	4.625%	3/15/45	49,979	52,862
	Memorial Sloan-Kettering Cancer Center New York GO	5.000%	7/1/42	1,175	1,359
	Memorial Sloan-Kettering Cancer Center New York GO	4.125%	7/1/52	7,750	7,856
	Memorial Sloan-Kettering Cancer Center New York GO	4.200%	7/1/55	1,000	1,032
	Merck & Co. Inc.	1.850%	2/10/20	10,960	10,794
	Merck & Co. Inc.	3.875%	1/15/21	12,017	12,255
	Merck & Co. Inc.	2.350%	2/10/22	12,578	12,249
	Merck & Co. Inc.	2.400%	9/15/22	9,730	9,429
	Merck & Co. Inc.	2.800%	5/18/23	20,099	19,656
	Merck & Co. Inc.	2.750%	2/10/25	27,930	26,694
	Merck & Co. Inc.	3.600%	9/15/42	9,637	9,055
	Merck & Co. Inc.	4.150%	5/18/43	13,812	14,112
	Merck & Co. Inc.	3.700%	2/10/45	23,656	22,497
	Molson Coors Brewing Co.	1.450%	7/15/19	4,880	4,799
	Molson Coors Brewing Co.	2.250%	3/15/20	7,200	7,080
	Molson Coors Brewing Co.	2.100%	7/15/21	8,425	8,078
	Molson Coors Brewing Co.	3.500%	5/1/22	600	599
	Molson Coors Brewing Co.	3.000%	7/15/26	21,815	19,841
	Molson Coors Brewing Co.	5.000%	5/1/42	12,483	12,550
	Molson Coors Brewing Co.	4.200%	7/15/46	19,412	17,405
4	Mount Sinai Hospitals Group Inc.	3.981%	7/1/48	2,775	2,699
	Mylan Inc.	4.200%	11/29/23	12,443	12,465
9	Mylan Inc.	4.550%	4/15/28	8,075	7,890
	Mylan Inc.	5.400%	11/29/43	5,775	5,711
9	Mylan Inc.	5.200%	4/15/48	8,700	8,379
	Mylan NV	3.150%	6/15/21	12,680	12,520
	Mylan NV	3.950%	6/15/26	23,635	22,566
	Mylan NV	5.250%	6/15/46	10,325	9,975
	New York & Presbyterian Hospital	4.024%	8/1/45	7,246	7,261
	New York & Presbyterian Hospital	4.063%	8/1/56	4,750	4,715
	Newell Brands Inc.	2.875%	12/1/19	6,025	5,988
	Newell Brands Inc.	3.150%	4/1/21	15,090	14,939
	Newell Brands Inc.	4.000%	6/15/22	250	249

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Newell Brands Inc.	3.850%	4/1/23	28,846	28,411
Newell Brands Inc.	4.000%	12/1/24	10,825	10,643
Newell Brands Inc.	3.900%	11/1/25	5,125	4,847
Newell Brands Inc.	4.200%	4/1/26	22,315	21,559
Newell Brands Inc.	5.375%	4/1/36	6,560	6,452
Newell Brands Inc.	5.500%	4/1/46	18,833	18,333
Northwell Healthcare Inc.	3.979%	11/1/46	9,475	8,687
Northwell Healthcare Inc.	4.260%	11/1/47	11,000	10,575
Novartis Capital Corp.	1.800%	2/14/20	23,950	23,569
Novartis Capital Corp.	4.400%	4/24/20	10,726	11,006
Novartis Capital Corp.	2.400%	5/17/22	20,750	20,177
Novartis Capital Corp.	2.400%	9/21/22	21,894	21,205
Novartis Capital Corp.	3.400%	5/6/24	6,325	6,309
Novartis Capital Corp.	3.000%	11/20/25	9,498	9,139
Novartis Capital Corp.	3.100%	5/17/27	14,545	13,961
Novartis Capital Corp.	3.700%	9/21/42	7,513	7,142
Novartis Capital Corp.	4.400%	5/6/44	21,135	22,591
Novartis Capital Corp.	4.000%	11/20/45	12,831	12,808
NYU Hospitals Center	4.784%	7/1/44	4,400	4,818
4 NYU Hospitals Center	4.368%	7/1/47	6,190	6,284
Orlando Health Obligated Group	4.089%	10/1/48	2,750	2,728
Partners Healthcare System Inc.	3.765%	7/1/48	875	819
Partners Healthcare System Inc.	4.117%	7/1/55	3,125	3,099
PepsiCo Inc.	1.350%	10/4/19	7,100	6,985
PepsiCo Inc.	4.500%	1/15/20	8,247	8,465
PepsiCo Inc.	1.850%	4/30/20	14,946	14,673
PepsiCo Inc.	2.150%	10/14/20	20,178	19,857
PepsiCo Inc.	3.125%	11/1/20	6,388	6,421
PepsiCo Inc.	2.000%	4/15/21	12,450	12,134
PepsiCo Inc.	3.000%	8/25/21	12,712	12,714
PepsiCo Inc.	1.700%	10/6/21	8,500	8,127
PepsiCo Inc.	2.750%	3/5/22	13,095	12,949
PepsiCo Inc.	2.250%	5/2/22	3,925	3,795
PepsiCo Inc.	3.100%	7/17/22	5,525	5,512
PepsiCo Inc.	2.750%	3/1/23	5,691	5,558
PepsiCo Inc.	3.600%	3/1/24	7,213	7,297
PepsiCo Inc.	2.750%	4/30/25	12,213	11,642
PepsiCo Inc.	3.500%	7/17/25	11,170	11,124
PepsiCo Inc.	2.850%	2/24/26	4,080	3,875
PepsiCo Inc.	2.375%	10/6/26	14,440	13,170
PepsiCo Inc.	3.000%	10/15/27	23,679	22,446
PepsiCo Inc.	5.500%	1/15/40	10,885	12,876
PepsiCo Inc.	4.875%	11/1/40	5,262	5,813
PepsiCo Inc.	4.000%	3/5/42	11,400	11,176
PepsiCo Inc.	3.600%	8/13/42	7,378	6,847
PepsiCo Inc.	4.250%	10/22/44	7,425	7,542
PepsiCo Inc.	4.600%	7/17/45	7,970	8,508
PepsiCo Inc.	4.450%	4/14/46	11,401	11,960
PepsiCo Inc.	3.450%	10/6/46	9,125	8,136
PepsiCo Inc.	4.000%	5/2/47	9,075	8,906
PerkinElmer Inc.	5.000%	11/15/21	5,425	5,649
Perrigo Finance Unlimited Co.	3.500%	3/15/21	2,023	2,008
Perrigo Finance Unlimited Co.	3.500%	12/15/21	2,167	2,142
Perrigo Finance Unlimited Co.	3.900%	12/15/24	10,300	9,998
Perrigo Finance Unlimited Co.	4.375%	3/15/26	18,231	17,832
Perrigo Finance Unlimited Co.	4.900%	12/15/44	11,187	10,428
Pfizer Inc.	1.700%	12/15/19	30,175	29,759
Pfizer Inc.	1.950%	6/3/21	18,925	18,413
Pfizer Inc.	2.200%	12/15/21	5,054	4,915
Pfizer Inc.	3.000%	6/15/23	9,910	9,796
Pfizer Inc.	3.400%	5/15/24	5,059	5,061
Pfizer Inc.	2.750%	6/3/26	13,410	12,669
Pfizer Inc.	3.000%	12/15/26	20,148	19,321
Pfizer Inc.	4.000%	12/15/36	12,275	12,305

Vanguard® Total Bond Market Index Fund
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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Pfizer Inc.	7.200%	3/15/39	13,989	19,390
Pfizer Inc.	4.300%	6/15/43	8,246	8,423
Pfizer Inc.	4.400%	5/15/44	10,725	11,128
Pfizer Inc.	4.125%	12/15/46	21,479	21,601
Pharmacia LLC	6.600%	12/1/28	5,975	7,369
Philip Morris International Inc.	2.000%	2/21/20	9,175	9,028
Philip Morris International Inc.	4.500%	3/26/20	1,130	1,157
Philip Morris International Inc.	1.875%	2/25/21	4,576	4,422
Philip Morris International Inc.	4.125%	5/17/21	3,077	3,146
Philip Morris International Inc.	2.900%	11/15/21	3,890	3,827
Philip Morris International Inc.	2.375%	8/17/22	8,200	7,848
Philip Morris International Inc.	2.500%	8/22/22	2,020	1,943
Philip Morris International Inc.	2.500%	11/2/22	8,025	7,704
Philip Morris International Inc.	2.625%	3/6/23	6,340	6,062
Philip Morris International Inc.	2.125%	5/10/23	7,000	6,534
Philip Morris International Inc.	3.600%	11/15/23	5,450	5,423
Philip Morris International Inc.	3.250%	11/10/24	11,475	11,101
Philip Morris International Inc.	3.375%	8/11/25	8,024	7,800
Philip Morris International Inc.	2.750%	2/25/26	17,200	15,993
Philip Morris International Inc.	3.125%	8/17/27	1,885	1,781
Philip Morris International Inc.	3.125%	3/2/28	5,425	5,116
Philip Morris International Inc.	6.375%	5/16/38	17,192	20,764
Philip Morris International Inc.	4.375%	11/15/41	10,950	10,541
Philip Morris International Inc.	4.500%	3/20/42	6,138	5,999
Philip Morris International Inc.	3.875%	8/21/42	5,710	5,089
Philip Morris International Inc.	4.125%	3/4/43	6,035	5,616
Philip Morris International Inc.	4.875%	11/15/43	13,053	13,373
Philip Morris International Inc.	4.250%	11/10/44	13,505	12,770
4 Procter & Gamble - Esop	9.360%	1/1/21	2,017	2,184
Procter & Gamble Co.	1.750%	10/25/19	12,230	12,090
Procter & Gamble Co.	1.900%	11/1/19	6,080	6,021
Procter & Gamble Co.	1.900%	10/23/20	10,940	10,718
Procter & Gamble Co.	1.850%	2/2/21	3,541	3,448
Procter & Gamble Co.	1.700%	11/3/21	10,986	10,561
Procter & Gamble Co.	2.300%	2/6/22	9,778	9,523
Procter & Gamble Co.	2.150%	8/11/22	940	906
Procter & Gamble Co.	3.100%	8/15/23	12,642	12,610
Procter & Gamble Co.	2.700%	2/2/26	7,450	7,058
Procter & Gamble Co.	2.450%	11/3/26	8,850	8,173
Procter & Gamble Co.	2.850%	8/11/27	1,195	1,129
Procter & Gamble Co.	3.500%	10/25/47	11,935	10,889
Providence St. Joseph Health Obligated Group	2.746%	10/1/26	2,000	1,865
4 Providence St. Joseph Health Obligated Group	3.744%	10/1/47	4,653	4,340
4 Providence St. Joseph Health Obligated Group	3.930%	10/1/48	3,850	3,681
Quest Diagnostics Inc.	4.750%	1/30/20	2,650	2,714
Quest Diagnostics Inc.	2.500%	3/30/20	3,350	3,309
Quest Diagnostics Inc.	4.700%	4/1/21	2,750	2,836
Quest Diagnostics Inc.	4.250%	4/1/24	4,665	4,738
Quest Diagnostics Inc.	3.500%	3/30/25	5,420	5,215
Quest Diagnostics Inc.	3.450%	6/1/26	6,579	6,281
Quest Diagnostics Inc.	5.750%	1/30/40	1,368	1,500
Quest Diagnostics Inc.	4.700%	3/30/45	2,032	2,025
Reynolds American Inc.	6.875%	5/1/20	1,580	1,677
Reynolds American Inc.	3.250%	6/12/20	12,570	12,545
Reynolds American Inc.	4.000%	6/12/22	8,610	8,665
Reynolds American Inc.	4.850%	9/15/23	3,425	3,561
Reynolds American Inc.	4.450%	6/12/25	36,425	36,648
Reynolds American Inc.	5.700%	8/15/35	11,892	12,773
Reynolds American Inc.	7.250%	6/15/37	3,234	4,133
Reynolds American Inc.	8.125%	5/1/40	2,569	3,560
Reynolds American Inc.	7.000%	8/4/41	3,375	4,230
Reynolds American Inc.	5.850%	8/15/45	23,084	25,328
RWJ Barnabas Health Inc.	3.949%	7/1/46	4,795	4,597
Sanofi	4.000%	3/29/21	13,823	14,145

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sanofi	3.375%	6/19/23	15,000	15,035
Sanofi	3.625%	6/19/28	14,575	14,465
Shire Acquisitions Investments Ireland DAC	1.900%	9/23/19	65,650	64,623
Shire Acquisitions Investments Ireland DAC	2.400%	9/23/21	36,335	34,827
Shire Acquisitions Investments Ireland DAC	2.875%	9/23/23	38,060	35,828
Shire Acquisitions Investments Ireland DAC	3.200%	9/23/26	32,390	29,582
SSM Health Care Corp.	3.688%	6/1/23	6,450	6,474
SSM Health Care Corp.	3.823%	6/1/27	5,200	5,176
Stanford Health Care	3.795%	11/15/48	6,350	6,132
Stryker Corp.	4.375%	1/15/20	811	826
Stryker Corp.	2.625%	3/15/21	20,325	19,945
Stryker Corp.	3.375%	5/15/24	11,300	11,077
Stryker Corp.	3.375%	11/1/25	8,225	7,898
Stryker Corp.	3.500%	3/15/26	9,015	8,732
Stryker Corp.	3.650%	3/7/28	4,000	3,902
Stryker Corp.	4.375%	5/15/44	3,725	3,637
Stryker Corp.	4.625%	3/15/46	10,085	10,233
Sutter Health	3.695%	8/15/28	6,700	6,660
Sutter Health	4.091%	8/15/48	5,050	4,905
Sysco Corp.	2.600%	10/1/20	6,075	5,993
Sysco Corp.	2.500%	7/15/21	4,750	4,631
Sysco Corp.	2.600%	6/12/22	1,150	1,110
Sysco Corp.	3.550%	3/15/25	4,510	4,408
Sysco Corp.	3.750%	10/1/25	5,950	5,873
Sysco Corp.	3.300%	7/15/26	8,766	8,286
Sysco Corp.	3.250%	7/15/27	17,186	16,259
Sysco Corp.	4.850%	10/1/45	4,215	4,298
Sysco Corp.	4.500%	4/1/46	5,115	4,980
Sysco Corp.	4.450%	3/15/48	6,450	6,192
4 Texas Health Resources	4.330%	11/15/55	1,725	1,823
The Kroger Co.	1.500%	9/30/19	4,725	4,632
The Kroger Co.	6.150%	1/15/20	11,699	12,205
The Kroger Co.	3.300%	1/15/21	4,207	4,196
The Kroger Co.	2.600%	2/1/21	3,594	3,522
The Kroger Co.	3.400%	4/15/22	3,683	3,655
The Kroger Co.	2.800%	8/1/22	2,375	2,295
The Kroger Co.	3.850%	8/1/23	6,340	6,348
The Kroger Co.	4.000%	2/1/24	5,186	5,198
The Kroger Co.	3.500%	2/1/26	4,300	4,083
The Kroger Co.	2.650%	10/15/26	9,900	8,754
The Kroger Co.	3.700%	8/1/27	5,200	4,965
The Kroger Co.	7.700%	6/1/29	7,050	8,571
The Kroger Co.	8.000%	9/15/29	4,185	5,208
The Kroger Co.	7.500%	4/1/31	4,820	5,973
The Kroger Co.	6.900%	4/15/38	4,969	5,951
The Kroger Co.	5.400%	7/15/40	2,218	2,273
The Kroger Co.	5.000%	4/15/42	1,550	1,501
The Kroger Co.	5.150%	8/1/43	2,155	2,129
The Kroger Co.	3.875%	10/15/46	5,365	4,457
The Pepsi Bottling Group Inc.	7.000%	3/1/29	10,065	12,829
Thermo Fisher Scientific Inc.	4.700%	5/1/20	750	771
Thermo Fisher Scientific Inc.	4.500%	3/1/21	8,800	9,086
Thermo Fisher Scientific Inc.	3.600%	8/15/21	7,296	7,333
Thermo Fisher Scientific Inc.	3.300%	2/15/22	8,855	8,812
Thermo Fisher Scientific Inc.	3.150%	1/15/23	4,465	4,365
Thermo Fisher Scientific Inc.	3.000%	4/15/23	12,650	12,306
Thermo Fisher Scientific Inc.	4.150%	2/1/24	7,039	7,146
Thermo Fisher Scientific Inc.	3.650%	12/15/25	8,375	8,195
Thermo Fisher Scientific Inc.	2.950%	9/19/26	12,955	11,979
Thermo Fisher Scientific Inc.	3.200%	8/15/27	8,375	7,827
Thermo Fisher Scientific Inc.	5.300%	2/1/44	7,051	7,776
Thermo Fisher Scientific Inc.	4.100%	8/15/47	5,575	5,257
Trinity Health Corp.	4.125%	12/1/45	6,690	6,544
Tupperware Brands Corp.	4.750%	6/1/21	5,960	6,109

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Tyson Foods Inc.	2.650%	8/15/19	13,131	13,090
Tyson Foods Inc.	2.250%	8/23/21	2,250	2,165
Tyson Foods Inc.	4.500%	6/15/22	16,483	16,925
Tyson Foods Inc.	3.950%	8/15/24	14,271	14,261
Tyson Foods Inc.	3.550%	6/2/27	14,490	13,685
Tyson Foods Inc.	4.875%	8/15/34	10,079	10,241
Tyson Foods Inc.	5.150%	8/15/44	4,200	4,347
Tyson Foods Inc.	4.550%	6/2/47	8,625	8,249
Unilever Capital Corp.	2.100%	7/30/20	8,750	8,573
Unilever Capital Corp.	4.250%	2/10/21	10,720	11,010
Unilever Capital Corp.	1.375%	7/28/21	8,930	8,449
Unilever Capital Corp.	2.600%	5/5/24	11,975	11,429
Unilever Capital Corp.	3.100%	7/30/25	7,200	7,000
Unilever Capital Corp.	2.000%	7/28/26	10,125	9,008
Unilever Capital Corp.	3.500%	3/22/28	3,000	2,986
Unilever Capital Corp.	5.900%	11/15/32	4,300	5,277
Whirlpool Corp.	4.850%	6/15/21	2,763	2,863
Whirlpool Corp.	4.700%	6/1/22	4,030	4,181
Whirlpool Corp.	4.000%	3/1/24	3,429	3,454
Whirlpool Corp.	3.700%	5/1/25	2,655	2,591
Whirlpool Corp.	4.500%	6/1/46	6,707	6,220
Wyeth LLC	7.250%	3/1/23	2,400	2,794
Wyeth LLC	6.450%	2/1/24	5,625	6,498
Wyeth LLC	6.500%	2/1/34	6,675	8,434
Wyeth LLC	6.000%	2/15/36	5,415	6,642
Wyeth LLC	5.950%	4/1/37	34,268	41,737
Zeneca Wilmington Inc.	7.000%	11/15/23	4,275	4,998
Zimmer Biomet Holdings Inc.	4.625%	11/30/19	1,850	1,885
Zimmer Biomet Holdings Inc.	2.700%	4/1/20	27,625	27,353
Zimmer Biomet Holdings Inc.	3.375%	11/30/21	5,775	5,731
Zimmer Biomet Holdings Inc.	3.150%	4/1/22	8,925	8,726
Zimmer Biomet Holdings Inc.	3.700%	3/19/23	2,500	2,496
Zimmer Biomet Holdings Inc.	3.550%	4/1/25	21,780	20,713
Zimmer Biomet Holdings Inc.	5.750%	11/30/39	1,650	1,875
Zimmer Biomet Holdings Inc.	4.450%	8/15/45	5,720	5,360
Zoetis Inc.	3.450%	11/13/20	5,000	5,014
Zoetis Inc.	3.250%	2/1/23	14,045	13,785
Zoetis Inc.	4.500%	11/13/25	5,200	5,379
Zoetis Inc.	3.000%	9/12/27	9,329	8,599
Zoetis Inc.	4.700%	2/1/43	12,553	12,884
Zoetis Inc.	3.950%	9/12/47	4,850	4,492
Energy (2.5%)				
Anadarko Finance Co.	7.500%	5/1/31	8,811	10,843
Anadarko Petroleum Corp.	4.850%	3/15/21	2,733	2,815
Anadarko Petroleum Corp.	3.450%	7/15/24	7,578	7,300
Anadarko Petroleum Corp.	5.550%	3/15/26	23,663	25,300
Anadarko Petroleum Corp.	6.450%	9/15/36	17,635	20,371
Anadarko Petroleum Corp.	7.950%	6/15/39	3,405	4,472
Anadarko Petroleum Corp.	6.200%	3/15/40	13,773	15,477
Anadarko Petroleum Corp.	4.500%	7/15/44	1,915	1,767
Anadarko Petroleum Corp.	6.600%	3/15/46	10,795	12,985
Andeavor	5.375%	10/1/22	2,125	2,170
Andeavor	4.750%	12/15/23	25,705	26,669
Andeavor	5.125%	4/1/24	1,000	1,031
Andeavor	5.125%	12/15/26	24,210	25,299
Andeavor	3.800%	4/1/28	5,700	5,376
Andeavor	4.500%	4/1/48	6,000	5,453
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	3.500%	12/1/22	2,150	2,099
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	4.250%	12/1/27	11,885	11,424
Andeavor Logistics LP / Tesoro Logistics Finance Corp.	5.200%	12/1/47	16,925	16,354
Apache Corp.	3.625%	2/1/21	5,600	5,618
Apache Corp.	3.250%	4/15/22	6,213	6,059
Apache Corp.	2.625%	1/15/23	1,375	1,306

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Apache Corp.	6.000%	1/15/37	18,914	20,539
Apache Corp.	5.100%	9/1/40	14,161	14,035
Apache Corp.	5.250%	2/1/42	10,600	10,616
Apache Corp.	4.750%	4/15/43	9,595	9,088
Apache Corp.	4.250%	1/15/44	4,916	4,336
Apache Finance Canada Corp.	7.750%	12/15/29	5,215	6,328
Baker Hughes a GE Co. LLC	3.200%	8/15/21	10,677	10,678
Baker Hughes a GE Co. LLC	5.125%	9/15/40	13,382	14,298
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	2.773%	12/15/22	8,050	7,820
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	3.337%	12/15/27	14,145	13,162
Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc.	4.080%	12/15/47	14,475	12,898
Boardwalk Pipelines LP	5.750%	9/15/19	50	51
Boardwalk Pipelines LP	3.375%	2/1/23	3,425	3,309
Boardwalk Pipelines LP	4.950%	12/15/24	7,950	8,107
Boardwalk Pipelines LP	5.950%	6/1/26	12,260	13,140
Boardwalk Pipelines LP	4.450%	7/15/27	8,500	8,250
BP Capital Markets plc	1.768%	9/19/19	5,290	5,220
BP Capital Markets plc	2.315%	2/13/20	28,818	28,525
BP Capital Markets plc	4.500%	10/1/20	800	825
BP Capital Markets plc	4.742%	3/11/21	17,445	18,209
BP Capital Markets plc	2.112%	9/16/21	9,351	9,023
BP Capital Markets plc	3.561%	11/1/21	15,140	15,290
BP Capital Markets plc	3.062%	3/17/22	4,075	4,049
BP Capital Markets plc	3.245%	5/6/22	20,261	20,182
BP Capital Markets plc	2.520%	9/19/22	7,950	7,631
BP Capital Markets plc	2.500%	11/6/22	14,457	13,911
BP Capital Markets plc	2.750%	5/10/23	24,150	23,345
BP Capital Markets plc	3.994%	9/26/23	5,805	5,933
BP Capital Markets plc	3.216%	11/28/23	16,207	15,901
BP Capital Markets plc	3.814%	2/10/24	5,981	6,034
BP Capital Markets plc	3.224%	4/14/24	707	693
BP Capital Markets plc	3.535%	11/4/24	23,801	23,598
BP Capital Markets plc	3.506%	3/17/25	14,381	14,236
BP Capital Markets plc	3.119%	5/4/26	13,798	13,180
BP Capital Markets plc	3.017%	1/16/27	3,985	3,766
BP Capital Markets plc	3.279%	9/19/27	17,660	16,954
BP Capital Markets plc	3.723%	11/28/28	13,684	13,586
Buckeye Partners LP	4.875%	2/1/21	340	348
Buckeye Partners LP	4.150%	7/1/23	4,175	4,128
Buckeye Partners LP	4.350%	10/15/24	400	395
Buckeye Partners LP	3.950%	12/1/26	8,480	7,686
Buckeye Partners LP	4.125%	12/1/27	3,100	2,816
Buckeye Partners LP	5.850%	11/15/43	6,750	6,468
Buckeye Partners LP	5.600%	10/15/44	1,865	1,675
Burlington Resources Finance Co.	7.200%	8/15/31	1,125	1,434
Burlington Resources Finance Co.	7.400%	12/1/31	5,240	6,828
Canadian Natural Resources Ltd.	3.450%	11/15/21	5,563	5,541
Canadian Natural Resources Ltd.	2.950%	1/15/23	13,885	13,385
Canadian Natural Resources Ltd.	3.800%	4/15/24	4,823	4,763
Canadian Natural Resources Ltd.	3.900%	2/1/25	140	138
Canadian Natural Resources Ltd.	3.850%	6/1/27	14,703	14,338
Canadian Natural Resources Ltd.	7.200%	1/15/32	5,393	6,630
Canadian Natural Resources Ltd.	6.450%	6/30/33	5,865	6,852
Canadian Natural Resources Ltd.	5.850%	2/1/35	3,725	4,138
Canadian Natural Resources Ltd.	6.500%	2/15/37	6,847	8,120
Canadian Natural Resources Ltd.	6.250%	3/15/38	11,049	12,922
Canadian Natural Resources Ltd.	6.750%	2/1/39	4,454	5,398
Canadian Natural Resources Ltd.	4.950%	6/1/47	6,330	6,540
Cenovus Energy Inc.	5.700%	10/15/19	15,600	15,990
Cenovus Energy Inc.	3.000%	8/15/22	6,975	6,670
Cenovus Energy Inc.	3.800%	9/15/23	17,500	17,019

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Cenovus Energy Inc.	4.250%	4/15/27	11,735	11,266
Cenovus Energy Inc.	5.250%	6/15/37	10,402	10,272
Cenovus Energy Inc.	6.750%	11/15/39	12,537	13,791
Cenovus Energy Inc.	4.450%	9/15/42	1,414	1,214
Cenovus Energy Inc.	5.200%	9/15/43	7,405	6,933
Cenovus Energy Inc.	5.400%	6/15/47	17,650	17,253
Chevron Corp.	2.193%	11/15/19	13,025	12,902
Chevron Corp.	1.961%	3/3/20	21,525	21,214
Chevron Corp.	1.991%	3/3/20	6,645	6,547
Chevron Corp.	2.427%	6/24/20	7,454	7,395
Chevron Corp.	2.419%	11/17/20	11,334	11,196
Chevron Corp.	2.100%	5/16/21	18,690	18,203
Chevron Corp.	2.411%	3/3/22	8,835	8,625
Chevron Corp.	2.498%	3/3/22	7,340	7,167
Chevron Corp.	2.355%	12/5/22	18,182	17,384
Chevron Corp.	3.191%	6/24/23	17,240	17,082
Chevron Corp.	2.895%	3/3/24	13,095	12,676
Chevron Corp.	3.326%	11/17/25	1,433	1,416
Chevron Corp.	2.954%	5/16/26	21,390	20,497
Cimarex Energy Co.	4.375%	6/1/24	13,700	13,858
Cimarex Energy Co.	3.900%	5/15/27	17,596	16,865
Columbia Pipeline Group Inc.	3.300%	6/1/20	1,955	1,943
Columbia Pipeline Group Inc.	4.500%	6/1/25	17,205	17,228
Columbia Pipeline Group Inc.	5.800%	6/1/45	5,575	6,135
Concho Resources Inc.	3.750%	10/1/27	19,836	19,043
Concho Resources Inc.	4.875%	10/1/47	4,500	4,573
ConocoPhillips	5.900%	10/15/32	12,526	14,609
ConocoPhillips	5.900%	5/15/38	4,837	5,771
ConocoPhillips	6.500%	2/1/39	18,907	23,981
ConocoPhillips Canada Funding Co. I	5.950%	10/15/36	5,570	6,630
ConocoPhillips Co.	4.950%	3/15/26	25,579	27,549
ConocoPhillips Co.	4.150%	11/15/34	5,994	5,953
ConocoPhillips Co.	4.300%	11/15/44	6,237	6,298
ConocoPhillips Co.	5.950%	3/15/46	7,699	9,512
ConocoPhillips Holding Co.	6.950%	4/15/29	8,359	10,281
Continental Resources Inc.	4.700%	4/15/23	3,700	3,760
Continental Resources Inc.	4.375%	1/15/28	18,235	18,121
Continental Resources Inc.	4.900%	6/1/44	6,700	6,566
Devon Energy Corp.	4.000%	7/15/21	5,365	5,439
Devon Energy Corp.	3.250%	5/15/22	19,447	19,022
Devon Energy Corp.	5.850%	12/15/25	2,201	2,417
Devon Energy Corp.	7.950%	4/15/32	5,100	6,534
Devon Energy Corp.	5.600%	7/15/41	11,698	12,588
Devon Energy Corp.	4.750%	5/15/42	6,951	6,768
Devon Energy Corp.	5.000%	6/15/45	8,898	8,992
Devon Financing Co. LLC	7.875%	9/30/31	12,287	15,517
Dominion Energy Gas Holdings LLC	2.800%	11/15/20	5,250	5,183
Dominion Energy Gas Holdings LLC	3.550%	11/1/23	13,725	13,585
Dominion Energy Gas Holdings LLC	3.600%	12/15/24	7,750	7,622
Dominion Energy Gas Holdings LLC	4.800%	11/1/43	5,850	6,105
Dominion Energy Gas Holdings LLC	4.600%	12/15/44	5,035	5,005
Enable Midstream Partners LP	3.900%	5/15/24	9,994	9,641
Enable Midstream Partners LP	4.400%	3/15/27	10,950	10,338
Enable Midstream Partners LP	4.950%	5/15/28	8,135	7,914
Enable Midstream Partners LP	5.000%	5/15/44	925	812
Enbridge Energy Partners LP	4.375%	10/15/20	1,480	1,506
Enbridge Energy Partners LP	4.200%	9/15/21	593	598
Enbridge Energy Partners LP	5.875%	10/15/25	3,785	4,079
Enbridge Energy Partners LP	7.500%	4/15/38	11,485	14,203
Enbridge Energy Partners LP	5.500%	9/15/40	8,370	8,621
Enbridge Energy Partners LP	7.375%	10/15/45	4,116	5,205
Enbridge Inc.	2.900%	7/15/22	7,155	6,963
Enbridge Inc.	4.250%	12/1/26	12,500	12,433
Enbridge Inc.	3.700%	7/15/27	24,650	23,346

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Enbridge Inc.	4.500%	6/10/44	4,200	3,813
Enbridge Inc.	5.500%	12/1/46	4,350	4,679
Encana Corp.	3.900%	11/15/21	7,022	7,074
Encana Corp.	8.125%	9/15/30	1,300	1,663
Encana Corp.	7.375%	11/1/31	3,750	4,598
Encana Corp.	6.500%	8/15/34	7,780	9,015
Encana Corp.	6.625%	8/15/37	1,283	1,517
Encana Corp.	6.500%	2/1/38	10,300	12,104
Energy Transfer LP	4.150%	10/1/20	8,051	8,143
Energy Transfer LP	4.650%	6/1/21	4,725	4,843
Energy Transfer LP	5.200%	2/1/22	6,466	6,708
Energy Transfer LP	3.600%	2/1/23	25,011	24,388
Energy Transfer LP	4.900%	2/1/24	1,620	1,649
Energy Transfer LP	4.050%	3/15/25	12,425	11,967
Energy Transfer LP	4.750%	1/15/26	14,600	14,485
Energy Transfer LP	4.200%	4/15/27	5,750	5,439
Energy Transfer LP	8.250%	11/15/29	10	12
Energy Transfer LP	4.900%	3/15/35	4,345	3,905
Energy Transfer LP	6.625%	10/15/36	3,495	3,712
Energy Transfer LP	7.500%	7/1/38	7,457	8,627
Energy Transfer LP	6.050%	6/1/41	4,450	4,418
Energy Transfer LP	6.500%	2/1/42	12,419	12,865
Energy Transfer LP	5.150%	2/1/43	1,524	1,355
Energy Transfer LP	5.950%	10/1/43	4,685	4,572
Energy Transfer LP	5.150%	3/15/45	3,978	3,507
Energy Transfer LP	6.125%	12/15/45	11,050	11,001
Energy Transfer LP	5.300%	4/15/47	5,755	5,200
Energy Transfer Partners LP	4.200%	9/15/23	3,600	3,598
Energy Transfer Partners LP	4.950%	6/15/28	3,000	2,996
Energy Transfer Partners LP	5.800%	6/15/38	7,525	7,440
Energy Transfer Partners LP	6.000%	6/15/48	8,900	8,853
EnLink Midstream Partners LP	4.400%	4/1/24	16,675	16,011
EnLink Midstream Partners LP	4.150%	6/1/25	6,449	5,956
EnLink Midstream Partners LP	4.850%	7/15/26	11,275	10,662
EnLink Midstream Partners LP	5.600%	4/1/44	6,520	5,667
EnLink Midstream Partners LP	5.450%	6/1/47	3,000	2,540
Enterprise Products Operating LLC	2.550%	10/15/19	11,285	11,201
Enterprise Products Operating LLC	5.250%	1/31/20	1,095	1,130
Enterprise Products Operating LLC	5.200%	9/1/20	3,441	3,579
Enterprise Products Operating LLC	2.800%	2/15/21	9,700	9,578
Enterprise Products Operating LLC	2.850%	4/15/21	1,360	1,343
Enterprise Products Operating LLC	4.050%	2/15/22	475	484
Enterprise Products Operating LLC	3.350%	3/15/23	11,463	11,265
Enterprise Products Operating LLC	3.900%	2/15/24	18,790	18,842
Enterprise Products Operating LLC	3.750%	2/15/25	16,910	16,737
Enterprise Products Operating LLC	3.700%	2/15/26	6,721	6,574
Enterprise Products Operating LLC	3.950%	2/15/27	2,357	2,339
Enterprise Products Operating LLC	6.875%	3/1/33	5,493	6,744
Enterprise Products Operating LLC	6.650%	10/15/34	1,660	2,000
Enterprise Products Operating LLC	7.550%	4/15/38	2,994	3,915
Enterprise Products Operating LLC	6.125%	10/15/39	9,411	10,776
Enterprise Products Operating LLC	6.450%	9/1/40	1,043	1,251
Enterprise Products Operating LLC	5.950%	2/1/41	5,426	6,128
Enterprise Products Operating LLC	5.700%	2/15/42	6,995	7,702
Enterprise Products Operating LLC	4.850%	8/15/42	8,290	8,245
Enterprise Products Operating LLC	4.450%	2/15/43	19,498	18,228
Enterprise Products Operating LLC	4.850%	3/15/44	24,075	23,768
Enterprise Products Operating LLC	5.100%	2/15/45	2,342	2,408
Enterprise Products Operating LLC	4.900%	5/15/46	17,053	17,134
Enterprise Products Operating LLC	4.250%	2/15/48	25,600	23,812
Enterprise Products Operating LLC	4.950%	10/15/54	4,345	4,239
4 Enterprise Products Operating LLC	5.250%	8/16/77	3,075	2,861
4 Enterprise Products Operating LLC	5.375%	2/15/78	4,750	4,349
EOG Resources Inc.	2.450%	4/1/20	70	69

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EOG Resources Inc.	4.400%	6/1/20	9,220	9,431
EOG Resources Inc.	4.100%	2/1/21	9,540	9,735
EOG Resources Inc.	2.625%	3/15/23	16,533	15,895
EOG Resources Inc.	3.150%	4/1/25	8,050	7,724
EOG Resources Inc.	4.150%	1/15/26	4,610	4,710
EOG Resources Inc.	3.900%	4/1/35	5,026	4,888
EQT Corp.	2.500%	10/1/20	2,900	2,828
EQT Corp.	4.875%	11/15/21	6,555	6,760
EQT Corp.	3.000%	10/1/22	4,350	4,178
EQT Corp.	3.900%	10/1/27	15,436	14,412
EQT Midstream Partners LP	4.750%	7/15/23	5,000	4,995
EQT Midstream Partners LP	4.000%	8/1/24	3,610	3,431
EQT Midstream Partners LP	4.125%	12/1/26	4,800	4,382
EQT Midstream Partners LP	5.500%	7/15/28	4,700	4,697
EQT Midstream Partners LP	6.500%	7/15/48	2,900	2,904
Exxon Mobil Corp.	1.912%	3/6/20	8,951	8,818
Exxon Mobil Corp.	2.222%	3/1/21	25,245	24,727
Exxon Mobil Corp.	2.397%	3/6/22	28,903	28,258
Exxon Mobil Corp.	2.726%	3/1/23	32,832	32,140
Exxon Mobil Corp.	2.709%	3/6/25	19,046	18,274
Exxon Mobil Corp.	3.043%	3/1/26	12,771	12,412
Exxon Mobil Corp.	3.567%	3/6/45	8,850	8,207
Exxon Mobil Corp.	4.114%	3/1/46	22,300	22,679
Halliburton Co.	3.500%	8/1/23	4,449	4,432
Halliburton Co.	3.800%	11/15/25	44,975	44,641
Halliburton Co.	4.850%	11/15/35	14,678	15,153
Halliburton Co.	6.700%	9/15/38	10,150	12,374
Halliburton Co.	7.450%	9/15/39	4,939	6,503
Halliburton Co.	4.500%	11/15/41	4,471	4,415
Halliburton Co.	4.750%	8/1/43	9,600	9,701
Halliburton Co.	5.000%	11/15/45	20,225	21,549
Helmerich & Payne International Drilling Co.	4.650%	3/15/25	5,000	5,136
Hess Corp.	3.500%	7/15/24	5,100	4,827
Hess Corp.	4.300%	4/1/27	7,760	7,503
Hess Corp.	7.875%	10/1/29	6,883	8,280
Hess Corp.	7.300%	8/15/31	4,528	5,183
Hess Corp.	7.125%	3/15/33	4,642	5,311
Hess Corp.	6.000%	1/15/40	16,110	16,447
Hess Corp.	5.600%	2/15/41	13,628	13,735
Hess Corp.	5.800%	4/1/47	6,550	6,785
HollyFrontier Corp.	5.875%	4/1/26	2,520	2,696
Husky Energy Inc.	7.250%	12/15/19	6,216	6,566
Husky Energy Inc.	3.950%	4/15/22	12,571	12,681
Husky Energy Inc.	4.000%	4/15/24	15,468	15,466
Husky Energy Inc.	6.800%	9/15/37	2,966	3,608
Kerr-McGee Corp.	6.950%	7/1/24	9,512	10,809
Kerr-McGee Corp.	7.875%	9/15/31	3,204	4,048
Kinder Morgan Energy Partners LP	6.850%	2/15/20	5,358	5,642
Kinder Morgan Energy Partners LP	6.500%	4/1/20	2,200	2,305
Kinder Morgan Energy Partners LP	3.500%	3/1/21	7,546	7,528
Kinder Morgan Energy Partners LP	5.800%	3/1/21	5,785	6,088
Kinder Morgan Energy Partners LP	5.000%	10/1/21	12,500	12,967
Kinder Morgan Energy Partners LP	4.150%	3/1/22	6,075	6,119
Kinder Morgan Energy Partners LP	3.950%	9/1/22	8,550	8,562
Kinder Morgan Energy Partners LP	3.450%	2/15/23	7,439	7,164
Kinder Morgan Energy Partners LP	3.500%	9/1/23	13,449	13,063
Kinder Morgan Energy Partners LP	4.150%	2/1/24	450	448
Kinder Morgan Energy Partners LP	4.300%	5/1/24	16,770	16,835
Kinder Morgan Energy Partners LP	4.250%	9/1/24	1,770	1,766
Kinder Morgan Energy Partners LP	7.400%	3/15/31	135	156
Kinder Morgan Energy Partners LP	7.300%	8/15/33	2,824	3,294
Kinder Morgan Energy Partners LP	5.800%	3/15/35	5,549	5,675
Kinder Morgan Energy Partners LP	6.500%	2/1/37	22,241	24,132
Kinder Morgan Energy Partners LP	6.950%	1/15/38	4,621	5,261

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Kinder Morgan Energy Partners LP	6.500%	9/1/39	5,995	6,488
Kinder Morgan Energy Partners LP	6.550%	9/15/40	6,725	7,262
Kinder Morgan Energy Partners LP	7.500%	11/15/40	6,562	7,793
Kinder Morgan Energy Partners LP	6.375%	3/1/41	1,650	1,765
Kinder Morgan Energy Partners LP	5.625%	9/1/41	12,217	12,116
Kinder Morgan Energy Partners LP	5.000%	8/15/42	2,095	1,946
Kinder Morgan Energy Partners LP	4.700%	11/1/42	11,474	10,224
Kinder Morgan Energy Partners LP	5.000%	3/1/43	3,491	3,226
Kinder Morgan Energy Partners LP	5.500%	3/1/44	11,977	11,800
Kinder Morgan Energy Partners LP	5.400%	9/1/44	1,859	1,806
Kinder Morgan Inc.	3.050%	12/1/19	11,408	11,393
Kinder Morgan Inc.	3.150%	1/15/23	2,596	2,499
Kinder Morgan Inc.	4.300%	6/1/25	12,000	11,924
Kinder Morgan Inc.	7.800%	8/1/31	4,250	5,114
Kinder Morgan Inc.	7.750%	1/15/32	9,703	11,802
Kinder Morgan Inc.	5.300%	12/1/34	12,277	12,093
Kinder Morgan Inc.	5.550%	6/1/45	23,396	23,464
Kinder Morgan Inc.	5.050%	2/15/46	250	236
Kinder Morgan Inc.	5.200%	3/1/48	5,000	4,832
Kinder Morgan Inc.	4.300%	3/1/28	11,500	11,157
Magellan Midstream Partners LP	6.550%	7/15/19	9,765	10,094
Magellan Midstream Partners LP	4.250%	2/1/21	3,745	3,821
Magellan Midstream Partners LP	5.000%	3/1/26	8,350	8,808
Magellan Midstream Partners LP	5.150%	10/15/43	176	184
Magellan Midstream Partners LP	4.250%	9/15/46	4,152	3,857
Magellan Midstream Partners LP	4.200%	10/3/47	8,465	7,741
Marathon Oil Corp.	2.700%	6/1/20	6,811	6,709
Marathon Oil Corp.	2.800%	11/1/22	18,128	17,380
Marathon Oil Corp.	3.850%	6/1/25	11,325	11,138
Marathon Oil Corp.	4.400%	7/15/27	6,952	6,985
Marathon Oil Corp.	6.800%	3/15/32	7,393	8,647
Marathon Oil Corp.	6.600%	10/1/37	6,305	7,535
Marathon Oil Corp.	5.200%	6/1/45	10,025	10,537
Marathon Petroleum Corp.	3.400%	12/15/20	5,725	5,736
Marathon Petroleum Corp.	5.125%	3/1/21	12,054	12,583
Marathon Petroleum Corp.	3.625%	9/15/24	7,380	7,196
Marathon Petroleum Corp.	6.500%	3/1/41	13,090	15,207
Marathon Petroleum Corp.	4.750%	9/15/44	2,957	2,810
Marathon Petroleum Corp.	5.850%	12/15/45	1,459	1,546
Marathon Petroleum Corp.	5.000%	9/15/54	4,528	4,157
MPLX LP	5.500%	2/15/23	5	5
MPLX LP	3.375%	3/15/23	4,775	4,667
MPLX LP	4.500%	7/15/23	22,390	22,872
MPLX LP	4.875%	12/1/24	31,160	32,168
MPLX LP	4.000%	2/15/25	3,822	3,745
MPLX LP	4.875%	6/1/25	3,373	3,463
MPLX LP	4.125%	3/1/27	12,916	12,351
MPLX LP	4.000%	3/15/28	10,000	9,499
MPLX LP	4.500%	4/15/38	16,500	15,218
MPLX LP	5.200%	3/1/47	11,700	11,567
MPLX LP	4.700%	4/15/48	18,375	16,966
MPLX LP	4.900%	4/15/58	6,550	5,804
Nabors Industries Inc.	9.250%	1/15/19	2,450	2,538
National Fuel Gas Co.	4.900%	12/1/21	1,062	1,095
National Fuel Gas Co.	3.750%	3/1/23	3,660	3,610
National Fuel Gas Co.	5.200%	7/15/25	1,200	1,234
National Fuel Gas Co.	3.950%	9/15/27	2,500	2,355
National Oilwell Varco Inc.	2.600%	12/1/22	26,111	24,805
National Oilwell Varco Inc.	3.950%	12/1/42	8,423	7,112
Noble Energy Inc.	4.150%	12/15/21	11,224	11,408
Noble Energy Inc.	3.900%	11/15/24	3,875	3,827
Noble Energy Inc.	3.850%	1/15/28	7,225	6,898
Noble Energy Inc.	6.000%	3/1/41	15,973	17,559
Noble Energy Inc.	5.250%	11/15/43	8,377	8,483

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Noble Energy Inc.	5.050%	11/15/44	6,900	6,871
Noble Energy Inc.	4.950%	8/15/47	6,380	6,362
Occidental Petroleum Corp.	4.100%	2/1/21	24,016	24,582
Occidental Petroleum Corp.	3.125%	2/15/22	7,140	7,114
Occidental Petroleum Corp.	2.700%	2/15/23	10,178	9,875
Occidental Petroleum Corp.	3.500%	6/15/25	4,470	4,417
Occidental Petroleum Corp.	3.400%	4/15/26	9,559	9,299
Occidental Petroleum Corp.	4.625%	6/15/45	8,131	8,474
Occidental Petroleum Corp.	4.400%	4/15/46	14,853	15,070
Occidental Petroleum Corp.	4.100%	2/15/47	6,100	5,951
Occidental Petroleum Corp.	4.200%	3/15/48	35	35
ONEOK Inc.	4.250%	2/1/22	12,000	12,166
ONEOK Inc.	7.500%	9/1/23	7,950	9,111
ONEOK Inc.	4.000%	7/13/27	2,800	2,708
ONEOK Inc.	4.550%	7/15/28	8,275	8,304
ONEOK Inc.	6.000%	6/15/35	1,000	1,086
ONEOK Inc.	4.950%	7/13/47	11,625	11,382
ONEOK Inc.	5.200%	7/15/48	4,375	4,450
ONEOK Partners LP	3.375%	10/1/22	13,237	13,042
ONEOK Partners LP	4.900%	3/15/25	7,219	7,442
ONEOK Partners LP	6.650%	10/1/36	14,169	16,739
ONEOK Partners LP	6.850%	10/15/37	6,625	7,910
ONEOK Partners LP	6.125%	2/1/41	5,145	5,672
9 Patterson-UTI Energy Inc.	3.950%	2/1/28	6,630	6,203
Petro-Canada	5.350%	7/15/33	4,725	5,135
Petro-Canada	5.950%	5/15/35	7,255	8,369
Petro-Canada	6.800%	5/15/38	8,963	11,405
Phillips 66	4.300%	4/1/22	14,410	14,845
Phillips 66	3.900%	3/15/28	7,910	7,730
Phillips 66	4.650%	11/15/34	4,794	4,806
Phillips 66	5.875%	5/1/42	14,786	17,147
Phillips 66	4.875%	11/15/44	25,741	26,582
Phillips 66 Partners LP	2.646%	2/15/20	1,942	1,921
Phillips 66 Partners LP	3.605%	2/15/25	8,083	7,714
Phillips 66 Partners LP	3.550%	10/1/26	1,600	1,489
Phillips 66 Partners LP	3.750%	3/1/28	3,575	3,336
Phillips 66 Partners LP	4.680%	2/15/45	5,550	5,153
Phillips 66 Partners LP	4.900%	10/1/46	5,200	4,994
Pioneer Natural Resources Co.	3.450%	1/15/21	3,100	3,106
Pioneer Natural Resources Co.	3.950%	7/15/22	21,310	21,553
Pioneer Natural Resources Co.	4.450%	1/15/26	15,050	15,460
Plains All American Pipeline LP / PAA Finance Corp.	2.600%	12/15/19	265	262
Plains All American Pipeline LP / PAA Finance Corp.	5.750%	1/15/20	9,656	9,967
Plains All American Pipeline LP / PAA Finance Corp.	5.000%	2/1/21	6,037	6,196
Plains All American Pipeline LP / PAA Finance Corp.	3.650%	6/1/22	3,984	3,914
Plains All American Pipeline LP / PAA Finance Corp.	2.850%	1/31/23	18,103	17,041
Plains All American Pipeline LP / PAA Finance Corp.	3.850%	10/15/23	3,909	3,812
Plains All American Pipeline LP / PAA Finance Corp.	3.600%	11/1/24	22,615	21,429
Plains All American Pipeline LP / PAA Finance Corp.	4.650%	10/15/25	3,458	3,444
Plains All American Pipeline LP / PAA Finance Corp.	4.500%	12/15/26	7,539	7,395
Plains All American Pipeline LP / PAA Finance Corp.	6.650%	1/15/37	2,225	2,407
Plains All American Pipeline LP / PAA Finance Corp.	5.150%	6/1/42	7,725	7,016
Plains All American Pipeline LP / PAA Finance Corp.	4.300%	1/31/43	13,947	11,495
Plains All American Pipeline LP / PAA Finance Corp.	4.700%	6/15/44	4,560	3,986
Plains All American Pipeline LP / PAA Finance Corp.	4.900%	2/15/45	200	181
Regency Energy Partners LP / Regency Energy Finance Corp.	5.750%	9/1/20	162	168
Regency Energy Partners LP / Regency Energy Finance Corp.	5.875%	3/1/22	9,110	9,634
Regency Energy Partners LP / Regency Energy Finance Corp.	5.000%	10/1/22	20,850	21,475
Regency Energy Partners LP / Regency Energy Finance Corp.	4.500%	11/1/23	14,300	14,407
Sabine Pass Liquefaction LLC	5.625%	2/1/21	32,487	33,990

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Sabine Pass Liquefaction LLC	6.250%	3/15/22	14,375	15,453
Sabine Pass Liquefaction LLC	5.625%	4/15/23	19,308	20,418
Sabine Pass Liquefaction LLC	5.750%	5/15/24	27,350	29,196
Sabine Pass Liquefaction LLC	5.625%	3/1/25	27,350	29,025
Sabine Pass Liquefaction LLC	5.875%	6/30/26	27,127	28,992
Sabine Pass Liquefaction LLC	5.000%	3/15/27	6,709	6,843
Sabine Pass Liquefaction LLC	4.200%	3/15/28	14,400	13,824
Schlumberger Investment SA	3.650%	12/1/23	13,680	13,778
Shell International Finance BV	1.375%	9/12/19	18,100	17,807
Shell International Finance BV	4.300%	9/22/19	23,450	23,875
Shell International Finance BV	4.375%	3/25/20	7,924	8,123
Shell International Finance BV	2.125%	5/11/20	13,100	12,921
Shell International Finance BV	2.250%	11/10/20	2,686	2,643
Shell International Finance BV	1.875%	5/10/21	23,200	22,488
Shell International Finance BV	1.750%	9/12/21	13,630	13,065
Shell International Finance BV	2.375%	8/21/22	7,641	7,401
Shell International Finance BV	2.250%	1/6/23	12,400	11,875
Shell International Finance BV	3.400%	8/12/23	8,470	8,465
Shell International Finance BV	3.250%	5/11/25	19,195	18,771
Shell International Finance BV	2.875%	5/10/26	30,020	28,514
Shell International Finance BV	2.500%	9/12/26	18,325	16,897
Shell International Finance BV	4.125%	5/11/35	21,855	22,138
Shell International Finance BV	6.375%	12/15/38	26,642	34,290
Shell International Finance BV	5.500%	3/25/40	6,978	8,143
Shell International Finance BV	3.625%	8/21/42	6,400	5,810
Shell International Finance BV	4.550%	8/12/43	13,796	14,500
Shell International Finance BV	4.375%	5/11/45	30,209	30,817
Shell International Finance BV	4.000%	5/10/46	30,361	29,280
Shell International Finance BV	3.750%	9/12/46	25,082	23,233
Southern Natural Gas Co. LLC / Southern Natural Issuing Corp.	4.400%	6/15/21	6,443	6,579
Spectra Energy Partners LP	4.750%	3/15/24	6,000	6,119
Spectra Energy Partners LP	3.500%	3/15/25	13,680	12,990
Spectra Energy Partners LP	3.375%	10/15/26	3,090	2,846
Spectra Energy Partners LP	5.950%	9/25/43	740	813
Spectra Energy Partners LP	4.500%	3/15/45	11,900	11,013
Suncor Energy Inc.	3.600%	12/1/24	1,265	1,249
Suncor Energy Inc.	7.150%	2/1/32	4,903	6,151
Suncor Energy Inc.	5.950%	12/1/34	260	301
Suncor Energy Inc.	6.500%	6/15/38	18,758	23,130
Suncor Energy Inc.	6.850%	6/1/39	2,804	3,571
Suncor Energy Inc.	4.000%	11/15/47	7,950	7,398
Sunoco Logistics Partners Operations LP	4.400%	4/1/21	22,500	22,864
Sunoco Logistics Partners Operations LP	3.450%	1/15/23	1,664	1,619
Sunoco Logistics Partners Operations LP	4.250%	4/1/24	2,050	2,019
Sunoco Logistics Partners Operations LP	5.950%	12/1/25	6,600	7,041
Sunoco Logistics Partners Operations LP	4.000%	10/1/27	8,300	7,724
Sunoco Logistics Partners Operations LP	6.100%	2/15/42	10,490	10,286
Sunoco Logistics Partners Operations LP	4.950%	1/15/43	1,075	930
Sunoco Logistics Partners Operations LP	5.300%	4/1/44	12,828	11,551
Sunoco Logistics Partners Operations LP	5.350%	5/15/45	9,823	8,894
Sunoco Logistics Partners Operations LP	5.400%	10/1/47	5,150	4,720
TC PipeLines LP	3.900%	5/25/27	6,600	6,185
TechnipFMC plc	3.450%	10/1/22	1,292	1,255
Tennessee Gas Pipeline Co. LLC	7.000%	3/15/27	1,580	1,805
Tennessee Gas Pipeline Co. LLC	7.000%	10/15/28	2,220	2,603
Tennessee Gas Pipeline Co. LLC	7.625%	4/1/37	1,692	2,044
Texas Eastern Transmission LP	2.800%	10/15/22	165	158
Texas Eastern Transmission LP	7.000%	7/15/32	5,850	7,035
Total Capital Canada Ltd.	2.750%	7/15/23	23,140	22,380
Total Capital International SA	2.750%	6/19/21	26,558	26,354
Total Capital International SA	2.875%	2/17/22	6,415	6,342
Total Capital International SA	2.700%	1/25/23	8,950	8,700
Total Capital International SA	3.700%	1/15/24	20,575	20,742

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Total Capital International SA	3.750%	4/10/24	3,485	3,509
Total Capital SA	4.450%	6/24/20	12,879	13,234
Total Capital SA	4.125%	1/28/21	8,556	8,781
TransCanada PipeLines Ltd.	2.125%	11/15/19	17,100	16,909
TransCanada PipeLines Ltd.	3.800%	10/1/20	15,255	15,450
TransCanada PipeLines Ltd.	2.500%	8/1/22	11,855	11,385
TransCanada PipeLines Ltd.	3.750%	10/16/23	1,700	1,701
TransCanada PipeLines Ltd.	4.875%	1/15/26	18,277	19,071
TransCanada PipeLines Ltd.	4.250%	5/15/28	8,190	8,242
TransCanada PipeLines Ltd.	4.625%	3/1/34	8,886	8,932
TransCanada PipeLines Ltd.	5.600%	3/31/34	2,755	2,984
TransCanada PipeLines Ltd.	5.850%	3/15/36	14,190	15,757
TransCanada PipeLines Ltd.	6.200%	10/15/37	16,209	18,535
TransCanada PipeLines Ltd.	4.750%	5/15/38	8,295	8,317
TransCanada PipeLines Ltd.	7.250%	8/15/38	5,786	7,298
TransCanada PipeLines Ltd.	7.625%	1/15/39	1,613	2,106
TransCanada PipeLines Ltd.	5.000%	10/16/43	17,650	17,831
TransCanada PipeLines Ltd.	4.875%	5/15/48	10,000	10,180
Transcontinental Gas Pipe Line Co. LLC	7.850%	2/1/26	7,515	9,139
9 Transcontinental Gas Pipe Line Co. LLC	4.000%	3/15/28	5,400	5,270
Transcontinental Gas Pipe Line Co. LLC	5.400%	8/15/41	618	661
Transcontinental Gas Pipe Line Co. LLC	4.450%	8/1/42	650	614
9 Transcontinental Gas Pipe Line Co. LLC	4.600%	3/15/48	4,100	3,965
Valero Energy Corp.	6.125%	2/1/20	6,970	7,263
Valero Energy Corp.	3.650%	3/15/25	834	815
Valero Energy Corp.	3.400%	9/15/26	15,930	15,110
Valero Energy Corp.	4.350%	6/1/28	10,985	10,953
Valero Energy Corp.	7.500%	4/15/32	10,621	13,554
Valero Energy Corp.	6.625%	6/15/37	10,403	12,460
Valero Energy Corp.	4.900%	3/15/45	12,535	12,649
Valero Energy Partners LP	4.375%	12/15/26	5,592	5,498
Valero Energy Partners LP	4.500%	3/15/28	4,050	3,982
Western Gas Partners LP	5.375%	6/1/21	4,957	5,136
Western Gas Partners LP	4.000%	7/1/22	520	516
Western Gas Partners LP	4.650%	7/1/26	2,400	2,360
Western Gas Partners LP	4.500%	3/1/28	2,480	2,381
Western Gas Partners LP	5.450%	4/1/44	7,400	6,963
Western Gas Partners LP	5.300%	3/1/48	13,200	12,255
Williams Partners LP	5.250%	3/15/20	7,398	7,620
Williams Partners LP	4.000%	11/15/21	4,565	4,610
Williams Partners LP	3.600%	3/15/22	33,115	32,952
Williams Partners LP	3.350%	8/15/22	10,525	10,286
Williams Partners LP	4.500%	11/15/23	4,300	4,365
Williams Partners LP	4.300%	3/4/24	15,023	15,005
Williams Partners LP	3.900%	1/15/25	14,971	14,495
Williams Partners LP	4.000%	9/15/25	7,975	7,752
Williams Partners LP	3.750%	6/15/27	20,434	19,291
Williams Partners LP	6.300%	4/15/40	4,215	4,692
Williams Partners LP	5.800%	11/15/43	14,705	15,535
Williams Partners LP	5.400%	3/4/44	3,500	3,604
Williams Partners LP	4.900%	1/15/45	1,520	1,442
Williams Partners LP	5.100%	9/15/45	14,475	14,330
Williams Partners LP	4.850%	3/1/48	6,500	6,178
Other Industrial (0.1%)				
California Institute of Technology GO	4.321%	8/1/45	475	505
California Institute of Technology GO	4.700%	11/1/11	11,200	11,816
CBRE Services Inc.	5.250%	3/15/25	4,975	5,239
CBRE Services Inc.	4.875%	3/1/26	12,255	12,664
Cintas Corp. No 2	2.900%	4/1/22	4,625	4,521
Cintas Corp. No 2	3.250%	6/1/22	3,965	3,950
Cintas Corp. No 2	3.700%	4/1/27	10,805	10,625
Fluor Corp.	3.375%	9/15/21	2,170	2,167
Fluor Corp.	3.500%	12/15/24	10,079	9,855

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	Howard Hughes Medical Institute Revenue	9/1/23	8,407	8,525
4	Johns Hopkins University Maryland GO	7/1/53	4,025	4,115
4	Massachusetts Institute of Technology GO	7/1/38	7,975	8,254
	Massachusetts Institute of Technology GO	7/1/11	10,521	13,547
	Massachusetts Institute of Technology GO	7/1/14	5,575	6,125
	Massachusetts Institute of Technology GO	7/1/16	6,950	6,467
4	Northwestern University Illinois GO	12/1/44	6,125	7,087
4	Northwestern University Illinois GO	12/1/57	3,000	2,886
	President & Fellows of Harvard College Massachusetts GO	10/1/37	2,500	2,486
9	President & Fellows of Harvard College Massachusetts GO	1/15/39	100	139
	President & Fellows of Harvard College Massachusetts Revenue	7/15/56	2,660	2,393
4	Rice University Texas GO	5/15/45	15,710	15,238
	Stanford University California GO	5/1/48	5,019	4,952
4	University of Notre Dame du Lac GO	2/15/45	7,000	6,647
	University of Notre Dame du Lac GO	2/15/48	4,275	4,011
	University of Pennsylvania GO	9/1/12	10,275	11,049
4	University of Southern California GO	10/1/39	9,400	8,534
4	University of Southern California GO	10/1/47	12,700	12,656
	Technology (2.3%)			
	Adobe Systems Inc.	2/1/20	10,849	11,149
	Adobe Systems Inc.	2/1/25	12,025	11,824
	Alphabet Inc.	5/19/21	13,175	13,457
	Altera Corp.	11/15/23	7,030	7,303
	Amphenol Corp.	4/1/20	3,950	3,888
	Amphenol Corp.	2/1/22	490	500
	Amphenol Corp.	4/1/24	3,650	3,508
	Analog Devices Inc.	3/12/20	5,470	5,445
	Analog Devices Inc.	1/12/21	205	203
	Analog Devices Inc.	12/5/21	5,375	5,207
	Analog Devices Inc.	6/1/23	12,650	12,194
	Analog Devices Inc.	12/5/23	8,916	8,618
	Analog Devices Inc.	12/5/26	10,125	9,663
	Apple Inc.	8/2/19	18,175	17,895
	Apple Inc.	9/12/19	11,355	11,215
	Apple Inc.	11/13/19	11,450	11,335
	Apple Inc.	2/7/20	14,042	13,793
	Apple Inc.	2/7/20	8,050	7,951
	Apple Inc.	5/6/20	7,615	7,508
	Apple Inc.	5/11/20	9,375	9,212
	Apple Inc.	11/13/20	13,350	13,094
	Apple Inc.	2/23/21	33,381	32,796
	Apple Inc.	5/6/21	62,690	62,528
	Apple Inc.	8/4/21	19,550	18,734
	Apple Inc.	2/9/22	18,725	18,146
	Apple Inc.	2/9/22	22,320	21,880
	Apple Inc.	5/11/22	14,255	13,832
	Apple Inc.	5/13/22	23,184	22,846
	Apple Inc.	1/13/23	6,750	6,509
	Apple Inc.	2/23/23	16,053	15,797
	Apple Inc.	5/3/23	53,609	51,555
	Apple Inc.	2/9/24	7,657	7,497
	Apple Inc.	5/6/24	18,782	18,789
	Apple Inc.	5/11/24	27,955	27,025
	Apple Inc.	1/13/25	12,700	12,108
	Apple Inc.	2/9/25	15,562	14,620
	Apple Inc.	5/13/25	14,810	14,491
	Apple Inc.	2/23/26	49,098	47,841
	Apple Inc.	8/4/26	22,238	20,374
	Apple Inc.	2/9/27	24,390	23,807
	Apple Inc.	5/11/27	22,490	21,686

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Apple Inc.	2.900%	9/12/27	21,803	20,460
Apple Inc.	3.000%	11/13/27	15,600	14,818
Apple Inc.	4.500%	2/23/36	13,610	14,606
Apple Inc.	3.850%	5/4/43	35,050	33,267
Apple Inc.	4.450%	5/6/44	11,300	11,759
Apple Inc.	3.450%	2/9/45	12,274	10,914
Apple Inc.	4.375%	5/13/45	20,715	21,393
Apple Inc.	4.650%	2/23/46	57,076	61,437
Apple Inc.	3.850%	8/4/46	31,450	29,789
Apple Inc.	4.250%	2/9/47	3,850	3,894
Apple Inc.	3.750%	9/12/47	10,010	9,318
Apple Inc.	3.750%	11/13/47	13,263	12,386
Applied Materials Inc.	2.625%	10/1/20	5,900	5,843
Applied Materials Inc.	4.300%	6/15/21	8,012	8,275
Applied Materials Inc.	3.900%	10/1/25	17,050	17,322
Applied Materials Inc.	3.300%	4/1/27	9,725	9,418
Applied Materials Inc.	5.100%	10/1/35	5,223	5,729
Applied Materials Inc.	5.850%	6/15/41	6,711	8,045
Applied Materials Inc.	4.350%	4/1/47	10,375	10,327
Arrow Electronics Inc.	3.500%	4/1/22	4,350	4,291
Arrow Electronics Inc.	4.500%	3/1/23	2,154	2,181
Arrow Electronics Inc.	3.250%	9/8/24	5,550	5,172
Arrow Electronics Inc.	4.000%	4/1/25	3,785	3,690
Arrow Electronics Inc.	3.875%	1/12/28	5,600	5,254
Autodesk Inc.	3.125%	6/15/20	2,500	2,491
Autodesk Inc.	3.600%	12/15/22	1,675	1,667
Autodesk Inc.	4.375%	6/15/25	3,900	3,914
Autodesk Inc.	3.500%	6/15/27	5,110	4,763
Avnet Inc.	5.875%	6/15/20	45	47
Avnet Inc.	3.750%	12/1/21	1,950	1,938
Avnet Inc.	4.875%	12/1/22	6,850	7,022
Avnet Inc.	4.625%	4/15/26	6,605	6,511
Baidu Inc.	2.875%	7/6/22	10,000	9,625
Baidu Inc.	3.500%	11/28/22	8,525	8,397
Baidu Inc.	3.875%	9/29/23	10,550	10,486
Baidu Inc.	3.625%	7/6/27	8,950	8,422
Baidu Inc.	4.375%	3/29/28	5,000	4,964
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.375%	1/15/20	29,725	29,337
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.200%	1/15/21	9,325	9,030
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.000%	1/15/22	38,440	37,391
Broadcom Corp. / Broadcom Cayman Finance Ltd.	2.650%	1/15/23	13,900	13,089
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.625%	1/15/24	27,205	26,331
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.125%	1/15/25	15,150	14,017
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.875%	1/15/27	51,985	49,080
Broadcom Corp. / Broadcom Cayman Finance Ltd.	3.500%	1/15/28	13,521	12,269
Broadridge Financial Solutions Inc.	3.950%	9/1/20	2,425	2,458
Broadridge Financial Solutions Inc.	3.400%	6/27/26	4,400	4,164
CA Inc.	5.375%	12/1/19	3,775	3,881
CA Inc.	3.600%	8/1/20	6,400	6,426
CA Inc.	4.700%	3/15/27	4,340	4,359
Cadence Design Systems Inc.	4.375%	10/15/24	3,975	4,025
Cisco Systems Inc.	1.400%	9/20/19	720	710
Cisco Systems Inc.	4.450%	1/15/20	32,257	33,072
Cisco Systems Inc.	2.450%	6/15/20	16,150	16,054
Cisco Systems Inc.	2.200%	2/28/21	52,103	51,125
Cisco Systems Inc.	2.900%	3/4/21	2,150	2,148
Cisco Systems Inc.	1.850%	9/20/21	8,425	8,089
Cisco Systems Inc.	3.000%	6/15/22	57	57
Cisco Systems Inc.	2.600%	2/28/23	2,650	2,568
Cisco Systems Inc.	2.200%	9/20/23	7,550	7,126
Cisco Systems Inc.	3.625%	3/4/24	9,050	9,167
Cisco Systems Inc.	2.950%	2/28/26	1,155	1,109
Cisco Systems Inc.	2.500%	9/20/26	8,800	8,137
Cisco Systems Inc.	5.900%	2/15/39	24,026	29,581

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Cisco Systems Inc.	5.500%	1/15/40	21,610	25,768
Citrix Systems Inc.	4.500%	12/1/27	8,350	8,089
Corning Inc.	4.250%	8/15/20	7,474	7,613
Corning Inc.	2.900%	5/15/22	3,675	3,606
Corning Inc.	5.750%	8/15/40	4,731	5,453
Corning Inc.	4.375%	11/15/57	11,775	10,286
⁹ Dell International LLC / EMC Corp.	5.450%	6/15/23	60,470	63,285
⁹ Diamond 1 Finance Corp. / Diamond 2 Finance Corp.	4.420%	6/15/21	48,899	49,594
⁹ Diamond 1 Finance Corp. / Diamond 2 Finance Corp.	6.020%	6/15/26	48,949	51,448
⁹ Diamond 1 Finance Corp. / Diamond 2 Finance Corp.	8.100%	7/15/36	16,778	19,599
⁹ Diamond 1 Finance Corp. / Diamond 2 Finance Corp.	8.350%	7/15/46	22,610	27,231
DXC Technology Co.	2.875%	3/27/20	5,535	5,488
DXC Technology Co.	4.250%	4/15/24	12,570	12,574
DXC Technology Co.	4.750%	4/15/27	10,450	10,534
Equifax Inc.	2.300%	6/1/21	10,500	10,108
Equifax Inc.	3.600%	8/15/21	1,550	1,546
Equifax Inc.	3.300%	12/15/22	2,000	1,956
Equifax Inc.	3.950%	6/15/23	2,500	2,487
Fidelity National Information Services Inc.	3.625%	10/15/20	19,031	19,155
Fidelity National Information Services Inc.	2.250%	8/15/21	10,150	9,768
Fidelity National Information Services Inc.	4.500%	10/15/22	3,000	3,099
Fidelity National Information Services Inc.	3.500%	4/15/23	8,081	7,992
Fidelity National Information Services Inc.	3.875%	6/5/24	1,043	1,041
Fidelity National Information Services Inc.	5.000%	10/15/25	6,536	6,871
Fidelity National Information Services Inc.	3.000%	8/15/26	19,010	17,434
Fidelity National Information Services Inc.	4.500%	8/15/46	6,556	6,081
Fidelity National Information Services Inc.	4.750%	5/15/48	6,350	6,133
Fiserv Inc.	2.700%	6/1/20	9,211	9,120
Fiserv Inc.	4.750%	6/15/21	675	702
Fiserv Inc.	3.500%	10/1/22	9,291	9,199
Fiserv Inc.	3.850%	6/1/25	11,494	11,434
Flex Ltd.	4.625%	2/15/20	5,340	5,420
Flex Ltd.	5.000%	2/15/23	7,870	8,057
Hewlett Packard Enterprise Co.	3.600%	10/15/20	43,235	43,446
Hewlett Packard Enterprise Co.	4.400%	10/15/22	22,080	22,631
Hewlett Packard Enterprise Co.	4.900%	10/15/25	27,365	27,923
Hewlett Packard Enterprise Co.	6.200%	10/15/35	6,413	6,459
Hewlett Packard Enterprise Co.	6.350%	10/15/45	21,186	20,911
HP Inc.	3.750%	12/1/20	1,149	1,158
HP Inc.	4.050%	9/15/22	1,875	1,902
HP Inc.	6.000%	9/15/41	9,210	9,347
IBM Credit LLC	1.625%	9/6/19	15,525	15,331
IBM Credit LLC	1.800%	1/20/21	7,720	7,488
IBM Credit LLC	2.650%	2/5/21	18,500	18,315
IBM Credit LLC	2.200%	9/8/22	7,850	7,508
IBM Credit LLC	3.000%	2/6/23	12,750	12,454
Intel Corp.	1.850%	5/11/20	6,325	6,223
Intel Corp.	2.450%	7/29/20	23,437	23,261
Intel Corp.	1.700%	5/19/21	5,500	5,299
Intel Corp.	3.300%	10/1/21	16,056	16,176
Intel Corp.	2.350%	5/11/22	7,875	7,650
Intel Corp.	3.100%	7/29/22	14,625	14,623
Intel Corp.	2.700%	12/15/22	16,338	15,993
Intel Corp.	2.875%	5/11/24	13,425	12,989
Intel Corp.	3.700%	7/29/25	19,621	19,783
Intel Corp.	2.600%	5/19/26	5,963	5,558
Intel Corp.	3.150%	5/11/27	8,855	8,570
Intel Corp.	4.000%	12/15/32	6,275	6,416
Intel Corp.	4.800%	10/1/41	10,032	11,112
Intel Corp.	4.900%	7/29/45	250	279
Intel Corp.	4.100%	5/19/46	13,725	13,728
Intel Corp.	4.100%	5/11/47	9,565	9,521
Intel Corp.	3.734%	12/8/47	37,869	35,646
International Business Machines Corp.	8.375%	11/1/19	5,141	5,510

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
International Business Machines Corp.	1.900%	1/27/20	15,700	15,486
International Business Machines Corp.	1.625%	5/15/20	2,400	2,343
International Business Machines Corp.	2.250%	2/19/21	15,250	14,927
International Business Machines Corp.	2.500%	1/27/22	9,440	9,224
International Business Machines Corp.	1.875%	8/1/22	3,300	3,119
International Business Machines Corp.	2.875%	11/9/22	21,935	21,531
International Business Machines Corp.	3.375%	8/1/23	16,275	16,254
International Business Machines Corp.	3.625%	2/12/24	21,825	21,970
International Business Machines Corp.	7.000%	10/30/25	3,815	4,587
International Business Machines Corp.	3.450%	2/19/26	8,997	8,856
International Business Machines Corp.	3.300%	1/27/27	4,575	4,443
International Business Machines Corp.	6.220%	8/1/27	5,550	6,589
International Business Machines Corp.	6.500%	1/15/28	620	752
International Business Machines Corp.	5.600%	11/30/39	9,460	11,257
International Business Machines Corp.	4.000%	6/20/42	24,029	23,410
Jabil Inc.	5.625%	12/15/20	2,200	2,294
Jabil Inc.	4.700%	9/15/22	500	513
Jabil Inc.	3.950%	1/12/28	5,600	5,302
Juniper Networks Inc.	3.300%	6/15/20	3,950	3,931
Juniper Networks Inc.	4.600%	3/15/21	3,880	3,982
Juniper Networks Inc.	4.500%	3/15/24	2,890	2,937
Juniper Networks Inc.	4.350%	6/15/25	4,000	3,984
Juniper Networks Inc.	5.950%	3/15/41	4,521	4,573
Keysight Technologies Inc.	3.300%	10/30/19	4,540	4,523
Keysight Technologies Inc.	4.550%	10/30/24	6,600	6,693
Keysight Technologies Inc.	4.600%	4/6/27	7,325	7,358
KLA-Tencor Corp.	4.125%	11/1/21	10,535	10,718
KLA-Tencor Corp.	4.650%	11/1/24	14,604	15,078
Lam Research Corp.	2.750%	3/15/20	5,750	5,715
Lam Research Corp.	2.800%	6/15/21	8,450	8,305
Lam Research Corp.	3.800%	3/15/25	5,000	4,980
Marvell Technology Group Ltd.	4.200%	6/22/23	5,750	5,743
Marvell Technology Group Ltd.	4.875%	6/22/28	6,325	6,293
Maxim Integrated Products Inc.	3.375%	3/15/23	5,200	5,125
Maxim Integrated Products Inc.	3.450%	6/15/27	7,400	6,991
Microsoft Corp.	1.100%	8/8/19	33,494	32,966
Microsoft Corp.	1.850%	2/6/20	15,595	15,396
Microsoft Corp.	1.850%	2/12/20	14,990	14,801
Microsoft Corp.	3.000%	10/1/20	8,505	8,561
Microsoft Corp.	2.000%	11/3/20	49,813	48,991
Microsoft Corp.	4.000%	2/8/21	5,025	5,176
Microsoft Corp.	1.550%	8/8/21	31,345	30,069
Microsoft Corp.	2.400%	2/6/22	21,650	21,201
Microsoft Corp.	2.375%	2/12/22	18,875	18,441
Microsoft Corp.	2.650%	11/3/22	13,930	13,709
Microsoft Corp.	2.125%	11/15/22	3,673	3,532
Microsoft Corp.	2.375%	5/1/23	8,928	8,623
Microsoft Corp.	2.000%	8/8/23	18,300	17,272
Microsoft Corp.	3.625%	12/15/23	3,340	3,413
Microsoft Corp.	2.875%	2/6/24	24,425	23,944
Microsoft Corp.	2.700%	2/12/25	9,669	9,290
Microsoft Corp.	3.125%	11/3/25	36,791	36,123
Microsoft Corp.	2.400%	8/8/26	46,601	43,024
Microsoft Corp.	3.300%	2/6/27	37,400	36,913
Microsoft Corp.	3.500%	2/12/35	17,593	17,051
Microsoft Corp.	4.200%	11/3/35	7,210	7,582
Microsoft Corp.	3.450%	8/8/36	34,436	32,952
Microsoft Corp.	4.100%	2/6/37	28,395	29,366
Microsoft Corp.	5.200%	6/1/39	2,491	2,911
Microsoft Corp.	4.500%	10/1/40	6,382	6,947
Microsoft Corp.	5.300%	2/8/41	5,988	7,128
Microsoft Corp.	3.500%	11/15/42	12,750	11,950
Microsoft Corp.	3.750%	5/1/43	5,906	5,756
Microsoft Corp.	4.875%	12/15/43	7,557	8,579

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Microsoft Corp.	3.750%	2/12/45	21,975	21,428
Microsoft Corp.	4.450%	11/3/45	38,230	41,333
Microsoft Corp.	3.700%	8/8/46	48,865	47,197
Microsoft Corp.	4.250%	2/6/47	32,780	34,741
Microsoft Corp.	4.000%	2/12/55	26,355	26,149
Microsoft Corp.	4.750%	11/3/55	11,005	12,433
Microsoft Corp.	3.950%	8/8/56	14,770	14,482
Microsoft Corp.	4.500%	2/6/57	22,370	24,184
Motorola Solutions Inc.	3.500%	9/1/21	125	124
Motorola Solutions Inc.	3.750%	5/15/22	8,137	8,075
Motorola Solutions Inc.	3.500%	3/1/23	8,425	8,135
Motorola Solutions Inc.	4.000%	9/1/24	6,651	6,486
Motorola Solutions Inc.	4.600%	2/23/28	8,500	8,398
Motorola Solutions Inc.	5.500%	9/1/44	4,253	3,964
NetApp Inc.	2.000%	9/27/19	8,000	7,897
NetApp Inc.	3.300%	9/29/24	4,450	4,253
NVIDIA Corp.	2.200%	9/16/21	11,100	10,740
NVIDIA Corp.	3.200%	9/16/26	11,850	11,412
Oracle Corp.	5.000%	7/8/19	18,524	18,956
Oracle Corp.	2.250%	10/8/19	17,282	17,202
Oracle Corp.	3.875%	7/15/20	13,665	13,925
Oracle Corp.	2.800%	7/8/21	12,580	12,485
Oracle Corp.	1.900%	9/15/21	67,463	64,864
Oracle Corp.	2.500%	5/15/22	16,386	15,953
Oracle Corp.	2.500%	10/15/22	13,258	12,841
Oracle Corp.	2.625%	2/15/23	12,661	12,259
Oracle Corp.	3.625%	7/15/23	565	571
Oracle Corp.	2.400%	9/15/23	27,377	25,977
Oracle Corp.	3.400%	7/8/24	36,835	36,474
Oracle Corp.	2.950%	11/15/24	24,920	23,988
Oracle Corp.	2.950%	5/15/25	27,963	26,657
Oracle Corp.	2.650%	7/15/26	33,545	30,925
Oracle Corp.	3.250%	11/15/27	24,591	23,483
Oracle Corp.	3.250%	5/15/30	5,170	4,878
Oracle Corp.	4.300%	7/8/34	18,670	18,971
Oracle Corp.	3.900%	5/15/35	13,597	13,122
Oracle Corp.	3.850%	7/15/36	23,580	22,541
Oracle Corp.	3.800%	11/15/37	19,799	18,703
Oracle Corp.	6.500%	4/15/38	7,295	9,292
Oracle Corp.	6.125%	7/8/39	7,953	9,771
Oracle Corp.	5.375%	7/15/40	29,683	33,509
Oracle Corp.	4.500%	7/8/44	10,635	10,781
Oracle Corp.	4.125%	5/15/45	22,850	21,931
Oracle Corp.	4.000%	7/15/46	30,110	28,315
Oracle Corp.	4.000%	11/15/47	24,850	23,447
Oracle Corp.	4.375%	5/15/55	13,477	13,149
QUALCOMM Inc.	1.850%	5/20/19	13,599	13,599
QUALCOMM Inc.	2.100%	5/20/20	15,065	15,065
QUALCOMM Inc.	2.250%	5/20/20	10,250	10,099
QUALCOMM Inc.	3.000%	5/20/22	21,125	20,803
QUALCOMM Inc.	2.600%	1/30/23	21,725	20,752
QUALCOMM Inc.	2.900%	5/20/24	17,370	16,410
QUALCOMM Inc.	3.450%	5/20/25	22,583	21,754
QUALCOMM Inc.	3.250%	5/20/27	22,450	20,903
QUALCOMM Inc.	4.650%	5/20/35	11,172	11,235
QUALCOMM Inc.	4.800%	5/20/45	15,662	15,683
QUALCOMM Inc.	4.300%	5/20/47	15,955	14,830
salesforce.com Inc.	3.250%	4/11/23	10,800	10,742
salesforce.com Inc.	3.700%	4/11/28	16,245	16,117
Seagate HDD Cayman	4.250%	3/1/22	3,250	3,218
Seagate HDD Cayman	4.750%	6/1/23	9,950	9,826
Seagate HDD Cayman	4.875%	3/1/24	6,275	6,118
Seagate HDD Cayman	4.750%	1/1/25	10,078	9,599
Seagate HDD Cayman	4.875%	6/1/27	7,375	6,859

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Seagate HDD Cayman	5.750%	12/1/34	5,175	4,670
Tech Data Corp.	3.700%	2/15/22	7,575	7,413
Tech Data Corp.	4.950%	2/15/27	7,714	7,567
Texas Instruments Inc.	1.650%	8/3/19	9,490	9,373
Texas Instruments Inc.	2.750%	3/12/21	6,825	6,799
Texas Instruments Inc.	1.850%	5/15/22	5,500	5,253
Texas Instruments Inc.	2.625%	5/15/24	5,475	5,236
Texas Instruments Inc.	2.900%	11/3/27	8,625	8,139
Texas Instruments Inc.	4.150%	5/15/48	17,188	17,429
Total System Services Inc.	3.800%	4/1/21	8,420	8,471
Total System Services Inc.	3.750%	6/1/23	4,148	4,105
Total System Services Inc.	4.000%	6/1/23	6,950	6,983
Total System Services Inc.	4.800%	4/1/26	19,700	20,112
Total System Services Inc.	4.450%	6/1/28	5,535	5,549
Trimble Inc.	4.150%	6/15/23	1,325	1,321
Trimble Inc.	4.750%	12/1/24	4,025	4,111
Trimble Inc.	4.900%	6/15/28	9,025	9,006
Tyco Electronics Group SA	2.350%	8/1/19	3,926	3,906
Tyco Electronics Group SA	3.500%	2/3/22	2,200	2,206
Tyco Electronics Group SA	3.450%	8/1/24	5,050	4,906
Tyco Electronics Group SA	3.700%	2/15/26	1,000	981
Tyco Electronics Group SA	3.125%	8/15/27	12,120	11,329
Tyco Electronics Group SA	7.125%	10/1/37	9,875	13,393
Verisk Analytics Inc.	5.800%	5/1/21	4,650	4,930
Verisk Analytics Inc.	4.125%	9/12/22	5,639	5,746
Verisk Analytics Inc.	4.000%	6/15/25	9,175	9,024
Verisk Analytics Inc.	5.500%	6/15/45	9,050	9,294
VMware Inc.	2.300%	8/21/20	14,120	13,816
VMware Inc.	2.950%	8/21/22	17,735	16,984
VMware Inc.	3.900%	8/21/27	14,100	13,045
Xerox Corp.	5.625%	12/15/19	5,875	6,028
Xerox Corp.	2.800%	5/15/20	4,300	4,237
Xerox Corp.	2.750%	9/1/20	2,950	2,888
Xerox Corp.	4.500%	5/15/21	2,990	3,024
Xerox Corp.	3.625%	3/15/23	13,640	13,030
Xerox Corp.	6.750%	12/15/39	1,975	1,998
Xilinx Inc.	3.000%	3/15/21	10,700	10,605
Xilinx Inc.	2.950%	6/1/24	7,360	7,004
Transportation (0.7%)				
4 American Airlines 2011-1 Class A Pass Through Trust	5.250%	7/31/22	730	756
4 American Airlines 2013-1 Class A Pass Through Trust	4.000%	1/15/27	942	935
4 American Airlines 2013-2 Class A Pass Through Trust	4.950%	7/15/24	6,944	7,137
4 American Airlines 2014-1 Class A Pass Through Trust	3.700%	4/1/28	2,935	2,864
4 American Airlines 2015-1 Class A Pass Through Trust	3.375%	11/1/28	2,496	2,396
4 American Airlines 2015-1 Class B Pass Through Trust	3.700%	11/1/24	1,878	1,825
4 American Airlines 2015-2 Class AA Pass Through Trust	3.600%	9/22/27	969	943
4 American Airlines 2016-1 Class A Pass Through Trust	4.100%	1/15/28	3,132	3,111
4 American Airlines 2016-1 Class AA Pass Through Trust	3.575%	1/15/28	3,318	3,225
4 American Airlines 2016-2 Class A Pass Through Trust	3.650%	6/15/28	6,177	5,918
4 American Airlines 2016-2 Class AA Pass Through Trust	3.200%	12/15/29	13,277	12,521
4 American Airlines 2016-3 Class A Pass Through Trust	3.250%	4/15/30	2,180	2,053
4 American Airlines 2016-3 Class AA Pass Through Trust	3.000%	10/15/28	8,713	8,152
4 American Airlines 2017-1 Class AA Pass Through Trust	3.650%	8/15/30	2,787	2,709
4 American Airlines 2017-1B Class B Pass Through Trust	4.950%	2/15/25	1,401	1,400
4 American Airlines 2017-2 Class AA Pass Through Trust	3.350%	10/15/29	2,000	1,911
Burlington Northern Santa Fe LLC	4.700%	10/1/19	350	358
Burlington Northern Santa Fe LLC	3.600%	9/1/20	5,800	5,860
Burlington Northern Santa Fe LLC	4.100%	6/1/21	700	717
Burlington Northern Santa Fe LLC	3.450%	9/15/21	9,300	9,369
Burlington Northern Santa Fe LLC	3.050%	3/15/22	2,890	2,865
Burlington Northern Santa Fe LLC	3.050%	9/1/22	6,491	6,418
Burlington Northern Santa Fe LLC	3.000%	3/15/23	7,606	7,464
Burlington Northern Santa Fe LLC	3.850%	9/1/23	5,351	5,458

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Burlington Northern Santa Fe LLC	3.750%	4/1/24	6,042	6,110
Burlington Northern Santa Fe LLC	3.400%	9/1/24	5,690	5,633
Burlington Northern Santa Fe LLC	3.000%	4/1/25	17,685	16,965
Burlington Northern Santa Fe LLC	3.650%	9/1/25	6,263	6,268
Burlington Northern Santa Fe LLC	7.000%	12/15/25	986	1,184
Burlington Northern Santa Fe LLC	3.250%	6/15/27	5,260	5,086
Burlington Northern Santa Fe LLC	6.200%	8/15/36	3,300	4,051
Burlington Northern Santa Fe LLC	6.150%	5/1/37	2,677	3,304
Burlington Northern Santa Fe LLC	5.750%	5/1/40	8,920	10,600
Burlington Northern Santa Fe LLC	5.050%	3/1/41	6,535	7,181
Burlington Northern Santa Fe LLC	5.400%	6/1/41	8,340	9,565
Burlington Northern Santa Fe LLC	4.950%	9/15/41	4,350	4,724
Burlington Northern Santa Fe LLC	4.400%	3/15/42	6,833	6,916
Burlington Northern Santa Fe LLC	4.375%	9/1/42	10,176	10,246
Burlington Northern Santa Fe LLC	4.450%	3/15/43	13,275	13,499
Burlington Northern Santa Fe LLC	5.150%	9/1/43	7,525	8,368
Burlington Northern Santa Fe LLC	4.900%	4/1/44	6,981	7,540
Burlington Northern Santa Fe LLC	4.550%	9/1/44	9,207	9,525
Burlington Northern Santa Fe LLC	4.150%	4/1/45	9,369	9,134
Burlington Northern Santa Fe LLC	4.700%	9/1/45	7,490	7,920
Burlington Northern Santa Fe LLC	3.900%	8/1/46	11,778	11,109
Burlington Northern Santa Fe LLC	4.125%	6/15/47	11,485	11,215
Burlington Northern Santa Fe LLC	4.050%	6/15/48	5,500	5,316
Canadian National Railway Co.	2.400%	2/3/20	9,600	9,528
Canadian National Railway Co.	2.850%	12/15/21	2,410	2,386
Canadian National Railway Co.	2.950%	11/21/24	1,540	1,494
Canadian National Railway Co.	2.750%	3/1/26	8,692	8,181
Canadian National Railway Co.	6.900%	7/15/28	3,610	4,503
Canadian National Railway Co.	6.250%	8/1/34	1,225	1,545
Canadian National Railway Co.	6.200%	6/1/36	3,118	3,871
Canadian National Railway Co.	6.375%	11/15/37	2,568	3,292
Canadian National Railway Co.	3.200%	8/2/46	1,850	1,594
Canadian National Railway Co.	3.650%	2/3/48	11,235	10,449
Canadian Pacific Railway Co.	9.450%	8/1/21	1,000	1,171
Canadian Pacific Railway Co.	4.500%	1/15/22	5,500	5,679
Canadian Pacific Railway Co.	4.450%	3/15/23	6,303	6,548
Canadian Pacific Railway Co.	2.900%	2/1/25	7,022	6,690
Canadian Pacific Railway Co.	7.125%	10/15/31	2,910	3,685
Canadian Pacific Railway Co.	5.750%	3/15/33	375	432
Canadian Pacific Railway Co.	4.800%	9/15/35	725	773
Canadian Pacific Railway Co.	5.950%	5/15/37	14,704	17,671
Canadian Pacific Railway Co.	5.750%	1/15/42	13,745	16,272
Canadian Pacific Railway Co.	4.800%	8/1/45	625	672
Canadian Pacific Railway Co.	6.125%	9/15/15	3,585	4,285
CH Robinson Worldwide Inc.	4.200%	4/15/28	2,800	2,754
4 Continental Airlines 2007-1 Class A Pass Through Trust	5.983%	10/19/23	2,640	2,796
4 Continental Airlines 2009-2 Class A Pass Through Trust	7.250%	5/10/21	2,757	2,881
4 Continental Airlines 2010-1 Class A Pass Through Trust	4.750%	7/12/22	2,034	2,072
4 Continental Airlines 2012-1 Class A Pass Through Trust	4.150%	10/11/25	3,065	3,076
4 Continental Airlines 2012-2 Class A Pass Through Trust	4.000%	4/29/26	1,041	1,042
CSX Corp.	3.700%	10/30/20	1,155	1,166
CSX Corp.	4.250%	6/1/21	4,365	4,480
CSX Corp.	3.700%	11/1/23	5,500	5,515
CSX Corp.	3.350%	11/1/25	10,115	9,746
CSX Corp.	2.600%	11/1/26	5,500	4,960
CSX Corp.	3.250%	6/1/27	10,819	10,164
CSX Corp.	3.800%	3/1/28	9,050	8,821
CSX Corp.	6.000%	10/1/36	6,469	7,714
CSX Corp.	6.150%	5/1/37	3,822	4,607
CSX Corp.	6.220%	4/30/40	8,185	9,899
CSX Corp.	5.500%	4/15/41	8,867	9,828
CSX Corp.	4.750%	5/30/42	4,705	4,788
CSX Corp.	4.400%	3/1/43	313	304
CSX Corp.	4.100%	3/15/44	7,100	6,621

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
CSX Corp.	3.800%	11/1/46	4,575	4,046
CSX Corp.	4.300%	3/1/48	8,000	7,618
CSX Corp.	3.950%	5/1/50	4,765	4,186
CSX Corp.	4.500%	8/1/54	125	119
CSX Corp.	4.250%	11/1/66	8,520	7,375
CSX Corp.	4.650%	3/1/68	8,550	7,933
4 Delta Air Lines 2007-1 Class A Pass Through Trust	6.821%	2/10/24	3,917	4,285
4 Delta Air Lines 2009-1 Class A Pass Through Trust	7.750%	6/17/21	2,169	2,271
4 Delta Air Lines 2010-2 Class A Pass Through Trust	4.950%	11/23/20	1,081	1,092
4 Delta Air Lines 2012-1 Class A Pass Through Trust	4.750%	11/7/21	473	482
4 Delta Air Lines 2015-1 Class AA Pass Through Trust	3.625%	7/30/27	3,525	3,448
Delta Air Lines Inc.	2.875%	3/13/20	9,900	9,809
Delta Air Lines Inc.	2.600%	12/4/20	6,700	6,559
Delta Air Lines Inc.	3.400%	4/19/21	6,450	6,418
Delta Air Lines Inc.	3.625%	3/15/22	9,975	9,826
Delta Air Lines Inc.	3.800%	4/19/23	7,625	7,634
Delta Air Lines Inc.	4.375%	4/19/28	7,025	6,742
FedEx Corp.	2.300%	2/1/20	4,250	4,208
FedEx Corp.	2.625%	8/1/22	5,665	5,503
FedEx Corp.	4.000%	1/15/24	5,906	6,011
FedEx Corp.	3.200%	2/1/25	5,914	5,720
FedEx Corp.	3.250%	4/1/26	7,295	6,973
FedEx Corp.	3.300%	3/15/27	5,725	5,430
FedEx Corp.	3.400%	2/15/28	4,340	4,115
FedEx Corp.	4.900%	1/15/34	402	419
FedEx Corp.	3.900%	2/1/35	5,416	5,046
FedEx Corp.	3.875%	8/1/42	1,995	1,776
FedEx Corp.	4.100%	4/15/43	4,760	4,352
FedEx Corp.	5.100%	1/15/44	5,770	6,033
FedEx Corp.	4.100%	2/1/45	1,100	1,004
FedEx Corp.	4.750%	11/15/45	18,660	18,579
FedEx Corp.	4.550%	4/1/46	13,875	13,370
FedEx Corp.	4.400%	1/15/47	7,975	7,532
FedEx Corp.	4.050%	2/15/48	20,600	18,445
FedEx Corp.	4.500%	2/1/65	1,124	1,010
JB Hunt Transport Services Inc.	3.300%	8/15/22	4,300	4,262
Kansas City Southern	3.000%	5/15/23	6,105	5,852
Kansas City Southern	4.300%	5/15/43	5,190	4,788
Kansas City Southern	4.950%	8/15/45	9,700	9,745
Kansas City Southern	4.700%	5/1/48	11,225	10,860
Kirby Corp.	4.200%	3/1/28	7,826	7,766
4 Latam Airlines 2015-1 Pass Through Trust A	4.200%	8/15/29	2,592	2,456
Norfolk Southern Corp.	3.250%	12/1/21	5,400	5,387
Norfolk Southern Corp.	3.000%	4/1/22	5,723	5,658
Norfolk Southern Corp.	2.903%	2/15/23	3,918	3,835
Norfolk Southern Corp.	3.850%	1/15/24	1,500	1,517
Norfolk Southern Corp.	5.590%	5/17/25	2,302	2,490
Norfolk Southern Corp.	2.900%	6/15/26	330	308
Norfolk Southern Corp.	7.800%	5/15/27	2,700	3,437
Norfolk Southern Corp.	7.050%	5/1/37	2,000	2,631
Norfolk Southern Corp.	4.837%	10/1/41	19,936	20,814
Norfolk Southern Corp.	3.950%	10/1/42	453	420
Norfolk Southern Corp.	4.450%	6/15/45	3,975	3,970
Norfolk Southern Corp.	4.650%	1/15/46	6,210	6,339
Norfolk Southern Corp.	4.050%	8/15/52	17,878	16,428
Norfolk Southern Corp.	6.000%	3/15/05	972	1,126
Norfolk Southern Railway Co.	9.750%	6/15/20	1,559	1,750
4 Northwest Airlines 2007-1 Class A Pass Through Trust	7.027%	5/1/21	566	591
Ryder System Inc.	2.450%	9/3/19	3,770	3,742
Ryder System Inc.	2.500%	5/11/20	3,050	3,005
Ryder System Inc.	2.875%	9/1/20	3,575	3,545
Ryder System Inc.	2.500%	9/1/22	350	334
Ryder System Inc.	3.400%	3/1/23	4,235	4,175
Ryder System Inc.	3.750%	6/9/23	13,300	13,286

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Southwest Airlines Co.	2.750%	11/6/19	3,650	3,636
Southwest Airlines Co.	2.650%	11/5/20	6,530	6,440
Southwest Airlines Co.	2.750%	11/16/22	1,000	972
Southwest Airlines Co.	3.000%	11/15/26	5,400	4,966
Southwest Airlines Co.	3.450%	11/16/27	3,550	3,373
4 Southwest Airlines Co. 2007-1 Pass Through Trust	6.150%	2/1/24	1,032	1,089
4 Spirit Airlines Class A Pass Through Certificates Series 2015-1	4.100%	10/1/29	1,728	1,716
Trinity Industries Inc.	4.550%	10/1/24	2,805	2,682
Union Pacific Corp.	1.800%	2/1/20	2,832	2,778
Union Pacific Corp.	2.250%	6/19/20	12,000	11,806
Union Pacific Corp.	4.000%	2/1/21	5,753	5,861
Union Pacific Corp.	3.200%	6/8/21	13,000	13,020
Union Pacific Corp.	4.163%	7/15/22	11,573	11,937
Union Pacific Corp.	2.750%	4/15/23	1,545	1,497
Union Pacific Corp.	3.500%	6/8/23	13,000	12,998
Union Pacific Corp.	3.646%	2/15/24	5,670	5,676
Union Pacific Corp.	3.750%	3/15/24	1,288	1,298
Union Pacific Corp.	3.250%	1/15/25	2,929	2,835
Union Pacific Corp.	3.750%	7/15/25	9,600	9,625
Union Pacific Corp.	3.250%	8/15/25	13,300	12,899
Union Pacific Corp.	2.750%	3/1/26	6,435	5,975
Union Pacific Corp.	3.950%	9/10/28	17,000	17,017
Union Pacific Corp.	3.375%	2/1/35	7,200	6,449
Union Pacific Corp.	3.600%	9/15/37	15,700	14,372
Union Pacific Corp.	4.375%	9/10/38	6,455	6,519
Union Pacific Corp.	4.250%	4/15/43	1,406	1,371
Union Pacific Corp.	4.821%	2/1/44	300	314
Union Pacific Corp.	4.150%	1/15/45	1,000	961
Union Pacific Corp.	4.050%	11/15/45	2,132	2,027
Union Pacific Corp.	3.350%	8/15/46	5,375	4,517
Union Pacific Corp.	4.500%	9/10/48	7,000	7,093
Union Pacific Corp.	3.799%	10/1/51	17,277	15,258
Union Pacific Corp.	3.875%	2/1/55	8,800	7,679
Union Pacific Corp.	4.375%	11/15/65	10,366	9,549
Union Pacific Corp.	4.100%	9/15/67	5,205	5,003
4 Union Pacific Railroad Co. 2007-3 Pass Through Trust	6.176%	1/2/31	889	974
4 United Airlines 2013-1 Class A Pass Through Trust	4.300%	2/15/27	2,275	2,303
4 United Airlines 2014-1 Class A Pass Through Trust	4.000%	10/11/27	3,503	3,493
4 United Airlines 2014-2 Class A Pass Through Trust	3.750%	3/3/28	1,265	1,243
4 United Airlines 2015-1 Class A Pass Through Trust	3.700%	6/1/24	2,940	2,868
4 United Airlines 2015-1 Class AA Pass Through Trust	3.450%	12/1/27	4,178	4,014
4 United Airlines 2016-1 Class A Pass Through Trust	3.450%	1/7/30	3,992	3,840
4 United Airlines 2016-1 Class AA Pass Through Trust	3.100%	7/7/28	36,476	34,408
4 United Airlines 2016-2 Class A Pass Through Trust	3.100%	10/7/28	2,288	2,133
4 United Airlines 2016-2 Class AA Pass Through Trust	2.875%	10/7/28	7,813	7,252
United Parcel Service Inc.	3.125%	1/15/21	9,349	9,397
United Parcel Service Inc.	2.050%	4/1/21	16,850	16,451
United Parcel Service Inc.	2.350%	5/16/22	4,400	4,268
United Parcel Service Inc.	2.450%	10/1/22	7,665	7,417
United Parcel Service Inc.	2.500%	4/1/23	7,634	7,368
United Parcel Service Inc.	2.800%	11/15/24	17,230	16,495
United Parcel Service Inc.	2.400%	11/15/26	8,275	7,526
United Parcel Service Inc.	3.050%	11/15/27	19,375	18,442
United Parcel Service Inc.	6.200%	1/15/38	17,036	21,342
United Parcel Service Inc.	4.875%	11/15/40	4,842	5,285
United Parcel Service Inc.	3.625%	10/1/42	3,855	3,532
United Parcel Service Inc.	3.400%	11/15/46	3,165	2,715
United Parcel Service Inc.	3.750%	11/15/47	12,775	11,761
United Parcel Service of America Inc.	8.375%	4/1/20	110	120
United Parcel Service of America Inc.	8.375%	4/1/30	1,563	2,095
4 US Airways 2012-1 Class A Pass Through Trust	5.900%	4/1/26	1,037	1,112
4 US Airways 2012-2 Class A Pass Through Trust	4.625%	12/3/26	617	629
4 US Airways 2013-1 Class A Pass Through Trust	3.950%	5/15/27	614	610

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
				32,583,186	
Utilities (1.9%)					
Electric (1.8%)					
	AEP Texas Inc.	2.400%	10/1/22	4,100	3,928
9	AEP Texas Inc.	3.950%	6/1/28	9,450	9,445
	AEP Texas Inc.	3.800%	10/1/47	4,450	4,139
	AEP Transmission Co. LLC	3.100%	12/1/26	2,240	2,138
	AEP Transmission Co. LLC	4.000%	12/1/46	4,765	4,624
	AEP Transmission Co. LLC	3.750%	12/1/47	6,250	5,779
	Alabama Power Co.	2.450%	3/30/22	7,800	7,517
	Alabama Power Co.	3.550%	12/1/23	3,000	3,013
	Alabama Power Co.	6.125%	5/15/38	275	340
	Alabama Power Co.	6.000%	3/1/39	420	526
	Alabama Power Co.	3.850%	12/1/42	1,650	1,565
	Alabama Power Co.	4.150%	8/15/44	4,325	4,271
	Alabama Power Co.	3.750%	3/1/45	4,030	3,747
	Alabama Power Co.	4.300%	1/2/46	14,654	14,728
	Alabama Power Co.	3.700%	12/1/47	6,500	6,017
	Alabama Power Co.	4.300%	7/15/48	6,425	6,525
	Ameren Corp.	2.700%	11/15/20	10,325	10,184
	Ameren Corp.	3.650%	2/15/26	4,140	4,009
	Ameren Illinois Co.	2.700%	9/1/22	11,981	11,666
	Ameren Illinois Co.	3.250%	3/1/25	1,335	1,304
	Ameren Illinois Co.	3.800%	5/15/28	5,045	5,075
	Ameren Illinois Co.	4.150%	3/15/46	2,375	2,379
	Ameren Illinois Co.	3.700%	12/1/47	6,425	6,000
	American Electric Power Co. Inc.	2.150%	11/13/20	3,600	3,513
	American Electric Power Co. Inc.	2.950%	12/15/22	5,431	5,308
	American Electric Power Co. Inc.	3.200%	11/13/27	4,300	4,012
	Appalachian Power Co.	4.600%	3/30/21	5,822	5,989
	Appalachian Power Co.	3.400%	6/1/25	2,825	2,732
	Appalachian Power Co.	3.300%	6/1/27	3,825	3,668
	Appalachian Power Co.	7.000%	4/1/38	535	711
	Appalachian Power Co.	4.450%	6/1/45	6,375	6,497
	Arizona Public Service Co.	3.150%	5/15/25	3,750	3,631
	Arizona Public Service Co.	4.500%	4/1/42	8,888	9,260
	Arizona Public Service Co.	4.350%	11/15/45	1,150	1,170
	Arizona Public Service Co.	3.750%	5/15/46	10,550	9,876
	Avangrid Inc.	3.150%	12/1/24	7,245	6,962
	Avista Corp.	4.350%	6/1/48	4,195	4,238
	Baltimore Gas & Electric Co.	3.500%	11/15/21	1,988	2,003
	Baltimore Gas & Electric Co.	3.350%	7/1/23	6,600	6,524
	Baltimore Gas & Electric Co.	2.400%	8/15/26	4,000	3,631
	Baltimore Gas & Electric Co.	6.350%	10/1/36	643	814
	Baltimore Gas & Electric Co.	3.500%	8/15/46	9,805	8,710
	Baltimore Gas & Electric Co.	3.750%	8/15/47	3,400	3,161
	Berkshire Hathaway Energy Co.	2.400%	2/1/20	5,603	5,555
	Berkshire Hathaway Energy Co.	2.375%	1/15/21	4,900	4,797
	Berkshire Hathaway Energy Co.	2.800%	1/15/23	5,575	5,437
	Berkshire Hathaway Energy Co.	3.750%	11/15/23	8,169	8,251
	Berkshire Hathaway Energy Co.	3.500%	2/1/25	7,025	6,941
	Berkshire Hathaway Energy Co.	3.250%	4/15/28	3,925	3,739
	Berkshire Hathaway Energy Co.	6.125%	4/1/36	11,076	13,632
	Berkshire Hathaway Energy Co.	5.950%	5/15/37	8,450	10,302
	Berkshire Hathaway Energy Co.	6.500%	9/15/37	4,969	6,373
	Berkshire Hathaway Energy Co.	5.150%	11/15/43	9,247	10,276
	Berkshire Hathaway Energy Co.	4.500%	2/1/45	9,725	9,940
	Berkshire Hathaway Energy Co.	3.800%	7/15/48	5,405	4,962
	Black Hills Corp.	3.950%	1/15/26	2,700	2,671
	Black Hills Corp.	3.150%	1/15/27	4,650	4,323
	Black Hills Corp.	4.200%	9/15/46	5,780	5,523
	CenterPoint Energy Houston Electric LLC	1.850%	6/1/21	2,575	2,475
	CenterPoint Energy Houston Electric LLC	2.250%	8/1/22	5,300	5,067

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
CenterPoint Energy Houston Electric LLC	2.400%	9/1/26	1,100	999
CenterPoint Energy Houston Electric LLC	3.000%	2/1/27	600	565
CenterPoint Energy Houston Electric LLC	6.950%	3/15/33	100	131
CenterPoint Energy Houston Electric LLC	3.550%	8/1/42	10,772	9,950
CenterPoint Energy Houston Electric LLC	4.500%	4/1/44	1,275	1,352
CenterPoint Energy Houston Electric LLC	3.950%	3/1/48	5,325	5,217
CenterPoint Energy Inc.	2.500%	9/1/22	6,675	6,400
Cleco Corporate Holdings LLC	3.743%	5/1/26	5,860	5,534
Cleco Corporate Holdings LLC	4.973%	5/1/46	3,950	3,853
Cleveland Electric Illuminating Co.	5.500%	8/15/24	5,515	6,028
Cleveland Electric Illuminating Co.	5.950%	12/15/36	5,960	7,028
CMS Energy Corp.	6.250%	2/1/20	2,120	3,628
CMS Energy Corp.	5.050%	3/15/22	1,250	1,304
CMS Energy Corp.	3.000%	5/15/26	6,275	5,881
CMS Energy Corp.	3.450%	8/15/27	1,575	1,502
CMS Energy Corp.	4.875%	3/1/44	3,875	4,108
Commonwealth Edison Co.	4.000%	8/1/20	3,831	3,899
Commonwealth Edison Co.	3.400%	9/1/21	4,000	4,015
Commonwealth Edison Co.	2.550%	6/15/26	9,425	8,711
Commonwealth Edison Co.	2.950%	8/15/27	4,000	3,753
Commonwealth Edison Co.	5.900%	3/15/36	2,994	3,647
Commonwealth Edison Co.	6.450%	1/15/38	8,098	10,576
Commonwealth Edison Co.	3.800%	10/1/42	2,364	2,274
Commonwealth Edison Co.	4.600%	8/15/43	3,565	3,855
Commonwealth Edison Co.	4.700%	1/15/44	5,227	5,661
Commonwealth Edison Co.	3.700%	3/1/45	8,450	7,919
Commonwealth Edison Co.	4.350%	11/15/45	4,875	4,970
Commonwealth Edison Co.	3.650%	6/15/46	11,650	10,694
Commonwealth Edison Co.	3.750%	8/15/47	5,775	5,425
Commonwealth Edison Co.	4.000%	3/1/48	9,775	9,545
Connecticut Light & Power Co.	2.500%	1/15/23	7,940	7,657
Connecticut Light & Power Co.	3.200%	3/15/27	3,125	2,997
Connecticut Light & Power Co.	4.300%	4/15/44	5,150	5,330
Connecticut Light & Power Co.	4.150%	6/1/45	500	512
Connecticut Light & Power Co.	4.000%	4/1/48	7,225	7,165
Consolidated Edison Co. of New York Inc.	4.450%	6/15/20	2,250	2,306
Consolidated Edison Co. of New York Inc.	5.300%	3/1/35	6,475	7,365
Consolidated Edison Co. of New York Inc.	5.850%	3/15/36	4,644	5,454
Consolidated Edison Co. of New York Inc.	6.200%	6/15/36	2,845	3,480
Consolidated Edison Co. of New York Inc.	6.300%	8/15/37	500	626
Consolidated Edison Co. of New York Inc.	6.750%	4/1/38	1,230	1,624
Consolidated Edison Co. of New York Inc.	5.500%	12/1/39	4,617	5,324
Consolidated Edison Co. of New York Inc.	5.700%	6/15/40	6,550	7,732
Consolidated Edison Co. of New York Inc.	3.950%	3/1/43	2,545	2,404
Consolidated Edison Co. of New York Inc.	4.450%	3/15/44	21,115	21,575
Consolidated Edison Co. of New York Inc.	4.500%	12/1/45	9,200	9,512
Consolidated Edison Co. of New York Inc.	3.850%	6/15/46	8,770	8,160
Consolidated Edison Co. of New York Inc.	3.875%	6/15/47	7,650	7,128
Consolidated Edison Co. of New York Inc.	4.625%	12/1/54	4,737	4,878
Consolidated Edison Co. of New York Inc.	4.300%	12/1/56	3,255	3,184
Consolidated Edison Co. of New York Inc.	4.000%	11/15/57	3,625	3,318
Consolidated Edison Co. of New York Inc.	4.500%	5/15/58	7,750	7,781
Consolidated Edison Inc.	2.000%	3/15/20	4,600	4,514
Consolidated Edison Inc.	2.000%	5/15/21	5,000	4,818
Constellation Energy Group Inc.	5.150%	12/1/20	8,558	8,847
Consumers Energy Co.	6.700%	9/15/19	7,187	7,484
Consumers Energy Co.	2.850%	5/15/22	10,725	10,538
Consumers Energy Co.	3.375%	8/15/23	5,010	4,985
Consumers Energy Co.	3.950%	5/15/43	4,343	4,290
Consumers Energy Co.	3.250%	8/15/46	4,900	4,284
Consumers Energy Co.	3.950%	7/15/47	3,925	3,833
Consumers Energy Co.	4.050%	5/15/48	10,025	10,028
Delmarva Power & Light Co.	3.500%	11/15/23	3,525	3,523
Delmarva Power & Light Co.	4.150%	5/15/45	7,425	7,379

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Dominion Energy Inc.	1.600%	8/15/19	1,200	1,180
Dominion Energy Inc.	5.200%	8/15/19	1,515	1,549
Dominion Energy Inc.	2.500%	12/1/19	5,288	5,241
Dominion Energy Inc.	2.579%	7/1/20	7,875	7,760
Dominion Energy Inc.	4.450%	3/15/21	9,113	9,330
Dominion Energy Inc.	2.750%	1/15/22	5,075	4,918
Dominion Energy Inc.	2.750%	9/15/22	50	48
Dominion Energy Inc.	3.625%	12/1/24	6,090	5,971
Dominion Energy Inc.	3.900%	10/1/25	8,915	8,773
Dominion Energy Inc.	2.850%	8/15/26	154	140
Dominion Energy Inc.	4.250%	6/1/28	4,095	4,096
Dominion Energy Inc.	6.300%	3/15/33	6,100	7,165
Dominion Energy Inc.	5.950%	6/15/35	9,269	10,637
Dominion Energy Inc.	4.900%	8/1/41	7,185	7,398
Dominion Energy Inc.	4.050%	9/15/42	6,700	6,148
Dominion Energy Inc.	4.700%	12/1/44	4,807	4,851
4 Dominion Energy Inc.	5.750%	10/1/54	4,381	4,561
Dominion Energy Inc.	5.250%	8/1/33	803	859
Dominion Energy Inc.	7.000%	6/15/38	4,407	5,617
DTE Electric Co.	3.450%	10/1/20	2,840	2,857
DTE Electric Co.	3.650%	3/15/24	8,150	8,199
DTE Electric Co.	3.375%	3/1/25	6,750	6,674
DTE Electric Co.	4.000%	4/1/43	6,400	6,273
DTE Electric Co.	3.700%	3/15/45	5,374	5,028
DTE Electric Co.	3.700%	6/1/46	2,225	2,110
DTE Electric Co.	3.750%	8/15/47	6,050	5,713
DTE Electric Co.	4.050%	5/15/48	3,050	3,030
DTE Energy Co.	1.500%	10/1/19	2,540	2,490
DTE Energy Co.	2.400%	12/1/19	5,783	5,719
DTE Energy Co.	3.850%	12/1/23	500	501
DTE Energy Co.	3.500%	6/1/24	6,456	6,320
DTE Energy Co.	2.850%	10/1/26	24,750	22,625
DTE Energy Co.	3.800%	3/15/27	5,125	5,011
DTE Energy Co.	6.375%	4/15/33	4,945	5,916
Duke Energy Carolinas LLC	4.300%	6/15/20	6,400	6,505
Duke Energy Carolinas LLC	3.900%	6/15/21	1,045	1,064
Duke Energy Carolinas LLC	2.500%	3/15/23	625	601
Duke Energy Carolinas LLC	3.050%	3/15/23	9,125	8,998
Duke Energy Carolinas LLC	2.950%	12/1/26	5,790	5,472
Duke Energy Carolinas LLC	6.000%	12/1/28	5,170	6,059
Duke Energy Carolinas LLC	6.450%	10/15/32	1,825	2,293
Duke Energy Carolinas LLC	6.100%	6/1/37	10,676	13,291
Duke Energy Carolinas LLC	6.000%	1/15/38	5,670	7,048
Duke Energy Carolinas LLC	6.050%	4/15/38	4,261	5,281
Duke Energy Carolinas LLC	5.300%	2/15/40	7,605	8,811
Duke Energy Carolinas LLC	4.250%	12/15/41	5,640	5,717
Duke Energy Carolinas LLC	4.000%	9/30/42	2,745	2,671
Duke Energy Carolinas LLC	3.750%	6/1/45	5,550	5,193
Duke Energy Carolinas LLC	3.875%	3/15/46	10,000	9,535
Duke Energy Carolinas LLC	3.700%	12/1/47	6,075	5,644
Duke Energy Carolinas LLC	3.950%	3/15/48	5,050	4,888
Duke Energy Corp.	5.050%	9/15/19	11,425	11,684
Duke Energy Corp.	1.800%	9/1/21	380	363
Duke Energy Corp.	3.550%	9/15/21	7,139	7,163
Duke Energy Corp.	2.400%	8/15/22	10,825	10,391
Duke Energy Corp.	3.050%	8/15/22	13,015	12,771
Duke Energy Corp.	2.650%	9/1/26	7,884	7,084
Duke Energy Corp.	3.150%	8/15/27	19,279	17,888
Duke Energy Corp.	4.800%	12/15/45	6,950	7,233
Duke Energy Corp.	3.750%	9/1/46	16,472	14,585
Duke Energy Corp.	3.950%	8/15/47	5,125	4,671
4 Duke Energy Florida LLC	2.100%	12/15/19	1,875	1,863
Duke Energy Florida LLC	3.100%	8/15/21	970	966
Duke Energy Florida LLC	3.200%	1/15/27	2,300	2,209

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Duke Energy Florida LLC	3.800%	7/15/28	5,600	5,629
Duke Energy Florida LLC	6.350%	9/15/37	9,975	12,784
Duke Energy Florida LLC	6.400%	6/15/38	8,471	10,933
Duke Energy Florida LLC	5.650%	4/1/40	750	909
Duke Energy Florida LLC	3.400%	10/1/46	6,960	6,150
Duke Energy Florida LLC	4.200%	7/15/48	3,500	3,531
4 Duke Energy Florida Project Finance LLC	1.196%	3/1/22	1,483	1,459
4 Duke Energy Florida Project Finance LLC	1.731%	9/1/22	2,950	2,794
4 Duke Energy Florida Project Finance LLC	2.538%	9/1/29	4,000	3,657
4 Duke Energy Florida Project Finance LLC	2.858%	3/1/33	2,150	1,937
4 Duke Energy Florida Project Finance LLC	3.112%	9/1/36	3,800	3,521
Duke Energy Indiana LLC	3.750%	7/15/20	539	546
Duke Energy Indiana LLC	6.120%	10/15/35	5,098	6,243
Duke Energy Indiana LLC	6.350%	8/15/38	8,604	11,156
Duke Energy Indiana LLC	6.450%	4/1/39	400	522
Duke Energy Indiana LLC	4.900%	7/15/43	1,700	1,889
Duke Energy Indiana LLC	3.750%	5/15/46	18,845	17,551
Duke Energy Ohio Inc.	3.700%	6/15/46	4,800	4,476
Duke Energy Progress LLC	3.000%	9/15/21	7,817	7,766
Duke Energy Progress LLC	2.800%	5/15/22	3,095	3,044
Duke Energy Progress LLC	3.250%	8/15/25	5,300	5,179
Duke Energy Progress LLC	6.300%	4/1/38	6,869	8,644
Duke Energy Progress LLC	4.100%	5/15/42	196	193
Duke Energy Progress LLC	4.100%	3/15/43	1,300	1,282
Duke Energy Progress LLC	4.375%	3/30/44	6,875	7,097
Duke Energy Progress LLC	4.150%	12/1/44	6,484	6,444
Duke Energy Progress LLC	4.200%	8/15/45	3,577	3,578
Duke Energy Progress LLC	3.700%	10/15/46	4,750	4,389
Duke Energy Progress LLC	3.600%	9/15/47	5,700	5,209
Edison International	2.125%	4/15/20	4,900	4,801
Edison International	2.400%	9/15/22	2,475	2,344
Edison International	2.950%	3/15/23	950	911
Edison International	4.125%	3/15/28	5,995	5,900
El Paso Electric Co.	6.000%	5/15/35	1,475	1,667
El Paso Electric Co.	5.000%	12/1/44	4,200	4,269
Emera US Finance LP	2.700%	6/15/21	8,120	7,897
Emera US Finance LP	3.550%	6/15/26	7,983	7,513
Emera US Finance LP	4.750%	6/15/46	19,569	19,247
Enel Americas SA	4.000%	10/25/26	3,250	3,087
Enel Chile SA	4.875%	6/12/28	9,970	10,039
Entergy Arkansas Inc.	3.750%	2/15/21	7,675	7,760
Entergy Arkansas Inc.	3.500%	4/1/26	5,803	5,719
Entergy Corp.	4.000%	7/15/22	7,011	7,099
Entergy Corp.	2.950%	9/1/26	7,825	7,146
Entergy Gulf States Louisiana LLC	5.590%	10/1/24	3,305	3,636
Entergy Louisiana LLC	4.050%	9/1/23	6,675	6,811
Entergy Louisiana LLC	5.400%	11/1/24	3,325	3,637
Entergy Louisiana LLC	2.400%	10/1/26	4,892	4,425
Entergy Louisiana LLC	3.120%	9/1/27	5,600	5,317
Entergy Louisiana LLC	3.250%	4/1/28	4,625	4,406
Entergy Louisiana LLC	3.050%	6/1/31	16,184	14,850
Entergy Louisiana LLC	4.000%	3/15/33	9,750	9,753
Entergy Louisiana LLC	4.950%	1/15/45	9,800	9,911
Entergy Mississippi Inc.	2.850%	6/1/28	10,959	10,066
Eversource Energy	4.500%	11/15/19	5,528	5,630
Eversource Energy	2.500%	3/15/21	6,650	6,499
Eversource Energy	2.750%	3/15/22	4,425	4,303
Eversource Energy	2.900%	10/1/24	3,825	3,623
Eversource Energy	3.150%	1/15/25	5,547	5,363
Eversource Energy	3.300%	1/15/28	6,500	6,134
Exelon Corp.	2.850%	6/15/20	3,563	3,535
Exelon Corp.	2.450%	4/15/21	2,975	2,893
Exelon Corp.	3.950%	6/15/25	20,625	20,419
Exelon Corp.	3.400%	4/15/26	10,300	9,773

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Exelon Corp.	4.950%	6/15/35	6,800	7,120
Exelon Corp.	5.625%	6/15/35	5,695	6,568
Exelon Corp.	5.100%	6/15/45	4,037	4,303
Exelon Corp.	4.450%	4/15/46	10,142	9,829
Exelon Generation Co. LLC	5.200%	10/1/19	1,158	1,187
Exelon Generation Co. LLC	4.000%	10/1/20	7,923	8,034
Exelon Generation Co. LLC	3.400%	3/15/22	13,225	13,137
Exelon Generation Co. LLC	4.250%	6/15/22	5,550	5,679
Exelon Generation Co. LLC	6.250%	10/1/39	9,734	10,339
Exelon Generation Co. LLC	5.750%	10/1/41	3,313	3,326
Exelon Generation Co. LLC	5.600%	6/15/42	9,823	9,876
FirstEnergy Corp.	2.850%	7/15/22	7,300	7,026
FirstEnergy Corp.	4.250%	3/15/23	4,709	4,784
FirstEnergy Corp.	3.900%	7/15/27	15,582	15,010
FirstEnergy Corp.	7.375%	11/15/31	15,605	20,154
FirstEnergy Corp.	4.850%	7/15/47	11,483	11,720
Florida Power & Light Co.	2.750%	6/1/23	7,325	7,149
Florida Power & Light Co.	3.250%	6/1/24	8,675	8,586
Florida Power & Light Co.	3.125%	12/1/25	12,275	11,964
Florida Power & Light Co.	5.625%	4/1/34	3,000	3,547
Florida Power & Light Co.	4.950%	6/1/35	645	709
Florida Power & Light Co.	5.650%	2/1/37	3,396	4,042
Florida Power & Light Co.	5.950%	2/1/38	8,635	10,693
Florida Power & Light Co.	5.250%	2/1/41	500	575
Florida Power & Light Co.	4.125%	2/1/42	16,198	16,335
Florida Power & Light Co.	4.050%	6/1/42	6,140	6,122
Florida Power & Light Co.	3.800%	12/15/42	5,095	4,892
Florida Power & Light Co.	4.050%	10/1/44	4,200	4,187
Florida Power & Light Co.	3.700%	12/1/47	7,325	6,937
Florida Power & Light Co.	3.950%	3/1/48	11,975	11,752
Florida Power & Light Co.	4.125%	6/1/48	6,005	6,058
Fortis Inc.	2.100%	10/4/21	6,190	5,912
Fortis Inc.	3.055%	10/4/26	30,421	27,680
Georgia Power Co.	4.250%	12/1/19	1,305	1,326
Georgia Power Co.	2.000%	3/30/20	4,150	4,080
Georgia Power Co.	2.000%	9/8/20	19,150	18,703
Georgia Power Co.	2.400%	4/1/21	7,500	7,315
Georgia Power Co.	2.850%	5/15/22	8,375	8,182
Georgia Power Co.	3.250%	4/1/26	5,400	5,161
Georgia Power Co.	3.250%	3/30/27	5,300	5,022
Georgia Power Co.	4.750%	9/1/40	7,792	8,406
Georgia Power Co.	4.300%	3/15/42	18,462	18,410
Georgia Power Co.	4.300%	3/15/43	4,355	4,336
Great Plains Energy Inc.	4.850%	6/1/21	1,853	1,901
Gulf Power Co.	3.300%	5/30/27	3,400	3,271
Iberdrola International BV	6.750%	7/15/36	3,450	4,248
Indiana Michigan Power Co.	3.850%	5/15/28	8,920	8,908
Indiana Michigan Power Co.	6.050%	3/15/37	7,300	8,910
Indiana Michigan Power Co.	4.550%	3/15/46	1,405	1,457
Indiana Michigan Power Co.	3.750%	7/1/47	6,615	6,078
Interstate Power & Light Co.	3.250%	12/1/24	9,100	8,877
Interstate Power & Light Co.	6.250%	7/15/39	3,014	3,852
Interstate Power & Light Co.	3.700%	9/15/46	2,500	2,311
ITC Holdings Corp.	2.700%	11/15/22	3,275	3,156
ITC Holdings Corp.	3.650%	6/15/24	3,070	3,019
ITC Holdings Corp.	3.250%	6/30/26	4,250	3,988
ITC Holdings Corp.	3.350%	11/15/27	6,493	6,085
ITC Holdings Corp.	5.300%	7/1/43	11,990	13,620
⁴ John Sevier Combined Cycle Generation LLC	4.626%	1/15/42	2,482	2,593
Kansas City Power & Light Co.	3.150%	3/15/23	2,500	2,438
Kansas City Power & Light Co.	6.050%	11/15/35	1,440	1,740
Kansas City Power & Light Co.	5.300%	10/1/41	6,920	7,800
Kansas City Power & Light Co.	4.200%	6/15/47	3,325	3,309
Kansas City Power & Light Co.	4.200%	3/15/48	5,225	5,139

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Kentucky Utilities Co.	3.250%	11/1/20	3,575	3,588
Kentucky Utilities Co.	5.125%	11/1/40	3,034	3,453
LG&E & KU Energy LLC	3.750%	11/15/20	23,786	23,965
LG&E & KU Energy LLC	4.375%	10/1/21	75	77
Louisville Gas & Electric Co.	3.300%	10/1/25	3,250	3,163
MidAmerican Energy Co.	3.500%	10/15/24	8,928	8,966
MidAmerican Energy Co.	3.100%	5/1/27	3,875	3,728
MidAmerican Energy Co.	6.750%	12/30/31	9,264	11,837
MidAmerican Energy Co.	5.750%	11/1/35	1,900	2,271
MidAmerican Energy Co.	5.800%	10/15/36	575	693
MidAmerican Energy Co.	4.800%	9/15/43	2,679	2,941
MidAmerican Energy Co.	4.250%	5/1/46	1,285	1,302
MidAmerican Energy Co.	3.950%	8/1/47	4,925	4,785
MidAmerican Energy Co.	3.650%	8/1/48	5,680	5,270
Mississippi Power Co.	3.950%	3/30/28	1,750	1,731
Mississippi Power Co.	4.250%	3/15/42	7,550	7,130
National Rural Utilities Cooperative Finance Corp.	1.500%	11/1/19	2,748	2,704
National Rural Utilities Cooperative Finance Corp.	2.300%	11/15/19	5,350	5,306
National Rural Utilities Cooperative Finance Corp.	2.000%	1/27/20	3,555	3,506
National Rural Utilities Cooperative Finance Corp.	2.350%	6/15/20	6,900	6,812
National Rural Utilities Cooperative Finance Corp.	2.300%	11/1/20	5,425	5,324
National Rural Utilities Cooperative Finance Corp.	2.900%	3/15/21	3,225	3,200
National Rural Utilities Cooperative Finance Corp.	3.050%	2/15/22	2,117	2,100
National Rural Utilities Cooperative Finance Corp.	2.400%	4/25/22	6,125	5,918
National Rural Utilities Cooperative Finance Corp.	2.700%	2/15/23	12,375	12,011
National Rural Utilities Cooperative Finance Corp.	3.400%	11/15/23	3,000	2,979
National Rural Utilities Cooperative Finance Corp.	2.950%	2/7/24	11,600	11,175
National Rural Utilities Cooperative Finance Corp.	2.850%	1/27/25	7,320	6,962
National Rural Utilities Cooperative Finance Corp.	3.250%	11/1/25	730	707
National Rural Utilities Cooperative Finance Corp.	3.050%	4/25/27	4,000	3,776
National Rural Utilities Cooperative Finance Corp.	4.023%	11/1/32	11,713	11,556
4 National Rural Utilities Cooperative Finance Corp.	4.750%	4/30/43	2,366	2,392
4 National Rural Utilities Cooperative Finance Corp.	5.250%	4/20/46	4,875	4,985
Nevada Power Co.	2.750%	4/15/20	6,800	6,778
Nevada Power Co.	6.650%	4/1/36	5,650	7,270
Nevada Power Co.	6.750%	7/1/37	7,472	9,799
NextEra Energy Capital Holdings Inc.	2.400%	9/15/19	8,075	8,012
NextEra Energy Capital Holdings Inc.	2.700%	9/15/19	3,075	3,062
NextEra Energy Capital Holdings Inc.	2.800%	1/15/23	6,030	5,822
NextEra Energy Capital Holdings Inc.	3.550%	5/1/27	13,975	13,353
4 NextEra Energy Capital Holdings Inc.	4.800%	12/1/77	8,000	7,460
Northern States Power Co.	2.200%	8/15/20	2,700	2,660
Northern States Power Co.	6.250%	6/1/36	3,670	4,569
Northern States Power Co.	6.200%	7/1/37	5,093	6,403
Northern States Power Co.	5.350%	11/1/39	8,446	9,794
Northern States Power Co.	3.400%	8/15/42	4,083	3,655
Northern States Power Co.	4.000%	8/15/45	2,900	2,844
NorthWestern Corp.	4.176%	11/15/44	3,125	3,209
NSTAR Electric Co.	2.375%	10/15/22	8,400	8,065
NSTAR Electric Co.	3.200%	5/15/27	7,425	7,121
NSTAR Electric Co.	5.500%	3/15/40	5,046	5,903
NV Energy Inc.	6.250%	11/15/20	12,435	13,279
Oglethorpe Power Corp.	5.950%	11/1/39	1,450	1,752
Oglethorpe Power Corp.	5.375%	11/1/40	8,050	9,111
Oglethorpe Power Corp.	5.250%	9/1/50	518	566
Ohio Edison Co.	6.875%	7/15/36	1,845	2,418
Ohio Power Co.	5.375%	10/1/21	4,466	4,761
Ohio Power Co.	4.150%	4/1/48	6,000	6,032
Oklahoma Gas & Electric Co.	4.150%	4/1/47	2,975	2,936
Oklahoma Gas & Electric Co.	3.850%	8/15/47	3,750	3,623
Oncor Electric Delivery Co. LLC	4.100%	6/1/22	300	307
Oncor Electric Delivery Co. LLC	7.000%	9/1/22	5,471	6,203
Oncor Electric Delivery Co. LLC	2.950%	4/1/25	6,200	5,958
Oncor Electric Delivery Co. LLC	7.000%	5/1/32	4,600	6,033

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Oncor Electric Delivery Co. LLC	7.250%	1/15/33	2,930	3,958
Oncor Electric Delivery Co. LLC	7.500%	9/1/38	1,621	2,288
Oncor Electric Delivery Co. LLC	5.250%	9/30/40	6,025	6,906
Oncor Electric Delivery Co. LLC	4.550%	12/1/41	4,494	4,755
Oncor Electric Delivery Co. LLC	5.300%	6/1/42	4,975	5,723
Oncor Electric Delivery Co. LLC	3.750%	4/1/45	9,074	8,576
Oncor Electric Delivery Co. LLC	3.800%	9/30/47	3,775	3,621
Pacific Gas & Electric Co.	3.500%	10/1/20	21,261	21,046
Pacific Gas & Electric Co.	4.250%	5/15/21	10,266	10,267
Pacific Gas & Electric Co.	3.250%	6/15/23	7,505	7,150
Pacific Gas & Electric Co.	3.850%	11/15/23	1,475	1,426
Pacific Gas & Electric Co.	3.750%	2/15/24	4,975	4,793
Pacific Gas & Electric Co.	3.400%	8/15/24	5,521	5,204
Pacific Gas & Electric Co.	3.500%	6/15/25	7,200	6,694
Pacific Gas & Electric Co.	2.950%	3/1/26	2,050	1,821
Pacific Gas & Electric Co.	3.300%	3/15/27	2,850	2,568
Pacific Gas & Electric Co.	3.300%	12/1/27	13,755	12,374
Pacific Gas & Electric Co.	6.050%	3/1/34	31,445	33,963
Pacific Gas & Electric Co.	5.800%	3/1/37	11,273	11,760
Pacific Gas & Electric Co.	6.350%	2/15/38	1,625	1,749
Pacific Gas & Electric Co.	6.250%	3/1/39	6,305	6,885
Pacific Gas & Electric Co.	4.450%	4/15/42	12,294	11,092
Pacific Gas & Electric Co.	4.600%	6/15/43	14,575	13,401
Pacific Gas & Electric Co.	5.125%	11/15/43	130	128
Pacific Gas & Electric Co.	4.750%	2/15/44	5,530	5,248
Pacific Gas & Electric Co.	4.300%	3/15/45	6,442	5,765
Pacific Gas & Electric Co.	4.250%	3/15/46	8,870	7,876
Pacific Gas & Electric Co.	4.000%	12/1/46	6,850	5,892
Pacific Gas & Electric Co.	3.950%	12/1/47	9,100	7,775
PacifiCorp	2.950%	2/1/22	9,975	9,860
PacifiCorp	2.950%	6/1/23	2,215	2,167
PacifiCorp	3.600%	4/1/24	6,714	6,751
PacifiCorp	7.700%	11/15/31	1,199	1,637
PacifiCorp	5.250%	6/15/35	1,510	1,733
PacifiCorp	6.100%	8/1/36	4,848	6,050
PacifiCorp	5.750%	4/1/37	3,181	3,826
PacifiCorp	6.250%	10/15/37	8,581	10,918
PacifiCorp	6.350%	7/15/38	3,350	4,325
PacifiCorp	6.000%	1/15/39	4,021	5,043
PacifiCorp	4.100%	2/1/42	4,805	4,791
PECO Energy Co.	2.375%	9/15/22	2,925	2,812
PECO Energy Co.	3.150%	10/15/25	200	194
Pinnacle West Capital Corp.	2.250%	11/30/20	3,425	3,343
PNM Resources Inc.	3.250%	3/9/21	3,000	2,976
Potomac Electric Power Co.	3.600%	3/15/24	1,960	1,955
Potomac Electric Power Co.	6.500%	11/15/37	7,532	9,826
Potomac Electric Power Co.	4.150%	3/15/43	4,675	4,654
PPL Capital Funding Inc.	4.200%	6/15/22	2,365	2,401
PPL Capital Funding Inc.	3.500%	12/1/22	1,745	1,725
PPL Capital Funding Inc.	3.400%	6/1/23	3,870	3,787
PPL Capital Funding Inc.	3.950%	3/15/24	815	813
PPL Capital Funding Inc.	3.100%	5/15/26	7,651	7,113
PPL Capital Funding Inc.	4.700%	6/1/43	3,150	3,197
PPL Capital Funding Inc.	5.000%	3/15/44	11,946	12,366
PPL Capital Funding Inc.	4.000%	9/15/47	4,575	4,178
PPL Electric Utilities Corp.	3.000%	9/15/21	3,300	3,274
PPL Electric Utilities Corp.	6.250%	5/15/39	5,327	6,827
PPL Electric Utilities Corp.	4.750%	7/15/43	700	774
PPL Electric Utilities Corp.	4.125%	6/15/44	2,700	2,686
PPL Electric Utilities Corp.	4.150%	10/1/45	3,275	3,265
PPL Electric Utilities Corp.	3.950%	6/1/47	4,775	4,632
PPL Electric Utilities Corp.	4.150%	6/15/48	4,350	4,396
Progress Energy Inc.	4.875%	12/1/19	4,700	4,807
Progress Energy Inc.	4.400%	1/15/21	6,347	6,482

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Progress Energy Inc.	3.150%	4/1/22	17,265	16,963
Progress Energy Inc.	7.750%	3/1/31	2,910	3,883
Progress Energy Inc.	7.000%	10/30/31	3,025	3,834
Progress Energy Inc.	6.000%	12/1/39	7,674	9,318
PSEG Power LLC	5.125%	4/15/20	1,286	1,326
PSEG Power LLC	3.000%	6/15/21	3,960	3,909
PSEG Power LLC	3.850%	6/1/23	7,650	7,615
PSEG Power LLC	8.625%	4/15/31	788	1,034
Public Service Co. of Colorado	3.200%	11/15/20	4,175	4,175
Public Service Co. of Colorado	2.250%	9/15/22	5,500	5,260
Public Service Co. of Colorado	3.700%	6/15/28	4,000	4,018
Public Service Co. of Colorado	3.600%	9/15/42	10,475	9,924
Public Service Co. of Colorado	4.300%	3/15/44	295	302
Public Service Co. of Colorado	3.800%	6/15/47	3,000	2,844
Public Service Co. of Colorado	4.100%	6/15/48	4,000	4,015
Public Service Co. of New Hampshire	3.500%	11/1/23	2,054	2,054
Public Service Co. of Oklahoma	5.150%	12/1/19	100	103
Public Service Electric & Gas Co.	1.900%	3/15/21	3,100	2,999
Public Service Electric & Gas Co.	2.375%	5/15/23	3,225	3,084
Public Service Electric & Gas Co.	3.000%	5/15/25	4,410	4,238
Public Service Electric & Gas Co.	2.250%	9/15/26	575	519
Public Service Electric & Gas Co.	3.000%	5/15/27	4,225	4,020
Public Service Electric & Gas Co.	5.800%	5/1/37	1,741	2,119
Public Service Electric & Gas Co.	3.950%	5/1/42	14,940	14,738
Public Service Electric & Gas Co.	3.650%	9/1/42	825	764
Public Service Electric & Gas Co.	3.800%	3/1/46	16,480	15,907
Public Service Electric & Gas Co.	3.600%	12/1/47	3,750	3,462
Public Service Enterprise Group Inc.	1.600%	11/15/19	625	612
Public Service Enterprise Group Inc.	2.650%	11/15/22	6,650	6,401
Puget Energy Inc.	6.500%	12/15/20	15,900	17,016
Puget Energy Inc.	6.000%	9/1/21	5,494	5,870
Puget Energy Inc.	5.625%	7/15/22	2,150	2,284
Puget Energy Inc.	3.650%	5/15/25	7,480	7,268
Puget Sound Energy Inc.	6.274%	3/15/37	3,475	4,408
Puget Sound Energy Inc.	5.757%	10/1/39	4,125	5,055
Puget Sound Energy Inc.	5.795%	3/15/40	1,774	2,172
Puget Sound Energy Inc.	5.638%	4/15/41	3,068	3,666
Puget Sound Energy Inc.	4.300%	5/20/45	8,125	8,296
Puget Sound Energy Inc.	4.223%	6/15/48	6,290	6,381
San Diego Gas & Electric Co.	3.000%	8/15/21	2,925	2,902
San Diego Gas & Electric Co.	3.600%	9/1/23	3,835	3,863
San Diego Gas & Electric Co.	2.500%	5/15/26	75	69
San Diego Gas & Electric Co.	6.000%	6/1/39	1,929	2,416
San Diego Gas & Electric Co.	4.500%	8/15/40	2,570	2,681
San Diego Gas & Electric Co.	3.750%	6/1/47	4,350	4,130
San Diego Gas & Electric Co.	4.150%	5/15/48	7,085	7,003
Sierra Pacific Power Co.	2.600%	5/1/26	13,345	12,306
South Carolina Electric & Gas Co.	6.625%	2/1/32	5,729	6,740
South Carolina Electric & Gas Co.	6.050%	1/15/38	5,685	6,455
South Carolina Electric & Gas Co.	5.450%	2/1/41	3,345	3,576
South Carolina Electric & Gas Co.	4.350%	2/1/42	5,293	5,024
South Carolina Electric & Gas Co.	4.600%	6/15/43	7,135	6,950
South Carolina Electric & Gas Co.	4.100%	6/15/46	4,345	3,942
South Carolina Electric & Gas Co.	4.500%	6/1/64	4,275	3,885
South Carolina Electric & Gas Co.	5.100%	6/1/65	5,400	5,440
Southern California Edison Co.	2.900%	3/1/21	6,000	5,963
Southern California Edison Co.	3.875%	6/1/21	16,875	17,135
Southern California Edison Co.	1.845%	2/1/22	3,114	3,036
Southern California Edison Co.	2.400%	2/1/22	6,400	6,175
Southern California Edison Co.	3.400%	6/1/23	8,345	8,299
Southern California Edison Co.	3.500%	10/1/23	250	250
Southern California Edison Co.	3.650%	3/1/28	7,500	7,364
Southern California Edison Co.	6.650%	4/1/29	2,006	2,440
Southern California Edison Co.	6.000%	1/15/34	5,485	6,398

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Southern California Edison Co.	5.750%	4/1/35	2,913	3,335
Southern California Edison Co.	5.350%	7/15/35	9,028	10,319
Southern California Edison Co.	5.550%	1/15/36	1,280	1,457
Southern California Edison Co.	5.625%	2/1/36	7,300	8,397
Southern California Edison Co.	5.550%	1/15/37	6,300	7,300
Southern California Edison Co.	5.950%	2/1/38	5,713	6,735
Southern California Edison Co.	6.050%	3/15/39	1,085	1,297
Southern California Edison Co.	5.500%	3/15/40	5,398	6,125
Southern California Edison Co.	4.500%	9/1/40	4,650	4,670
Southern California Edison Co.	4.050%	3/15/42	4,950	4,635
Southern California Edison Co.	3.900%	3/15/43	5,590	5,117
Southern California Edison Co.	4.650%	10/1/43	2,752	2,810
Southern California Edison Co.	3.600%	2/1/45	7,845	6,891
Southern California Edison Co.	4.000%	4/1/47	8,525	7,907
Southern California Edison Co.	4.125%	3/1/48	5,000	4,727
Southern Co.	1.850%	7/1/19	3,575	3,538
Southern Co.	2.150%	9/1/19	2,650	2,627
Southern Co.	2.750%	6/15/20	11,510	11,382
Southern Co.	2.350%	7/1/21	16,325	15,748
Southern Co.	2.950%	7/1/23	7,925	7,638
Southern Co.	3.250%	7/1/26	20,515	19,248
Southern Co.	4.250%	7/1/36	6,700	6,512
Southern Co.	4.400%	7/1/46	11,430	11,146
Southern Power Co.	1.950%	12/15/19	6,200	6,094
Southern Power Co.	2.375%	6/1/20	2,950	2,906
Southern Power Co.	2.500%	12/15/21	9,900	9,576
Southern Power Co.	4.150%	12/1/25	5,850	5,866
Southern Power Co.	5.150%	9/15/41	11,181	11,380
Southern Power Co.	5.250%	7/15/43	500	519
Southern Power Co.	4.950%	12/15/46	4,380	4,308
Southwestern Electric Power Co.	2.750%	10/1/26	4,175	3,818
Southwestern Electric Power Co.	6.200%	3/15/40	3,750	4,604
Southwestern Electric Power Co.	3.900%	4/1/45	8,767	8,188
Southwestern Electric Power Co.	3.850%	2/1/48	4,675	4,319
Southwestern Public Service Co.	3.300%	6/15/24	1,815	1,778
Southwestern Public Service Co.	4.500%	8/15/41	5,773	6,002
Southwestern Public Service Co.	3.400%	8/15/46	21,590	18,954
Southwestern Public Service Co.	3.700%	8/15/47	6,125	5,771
Tampa Electric Co.	5.400%	5/15/21	2,462	2,589
Tampa Electric Co.	4.100%	6/15/42	602	590
Tampa Electric Co.	4.350%	5/15/44	5,960	5,943
Tampa Electric Co.	4.300%	6/15/48	3,920	3,882
TECO Finance Inc.	5.150%	3/15/20	3,494	3,599
Toledo Edison Co.	6.150%	5/15/37	3,380	4,065
TransAlta Corp.	4.500%	11/15/22	3,985	3,946
TransAlta Corp.	6.500%	3/15/40	4,719	4,655
Tucson Electric Power Co.	3.050%	3/15/25	2,375	2,237
UIL Holdings Corp.	4.625%	10/1/20	1,600	1,640
Union Electric Co.	3.500%	4/15/24	7,295	7,294
Union Electric Co.	2.950%	6/15/27	4,300	4,054
Union Electric Co.	5.300%	8/1/37	3,770	4,164
Union Electric Co.	8.450%	3/15/39	1,775	2,688
Union Electric Co.	3.900%	9/15/42	2,450	2,387
Union Electric Co.	3.650%	4/15/45	4,350	4,081
Union Electric Co.	4.000%	4/1/48	5,075	4,990
Virginia Electric & Power Co.	2.950%	1/15/22	4,070	4,029
Virginia Electric & Power Co.	3.450%	9/1/22	1,390	1,388
Virginia Electric & Power Co.	2.750%	3/15/23	5,425	5,249
Virginia Electric & Power Co.	3.450%	2/15/24	4,820	4,783
Virginia Electric & Power Co.	3.100%	5/15/25	4,055	3,905
Virginia Electric & Power Co.	3.150%	1/15/26	7,990	7,664
Virginia Electric & Power Co.	2.950%	11/15/26	4,120	3,869
Virginia Electric & Power Co.	3.500%	3/15/27	21,400	21,011
Virginia Electric & Power Co.	3.800%	4/1/28	8,000	7,970

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Virginia Electric & Power Co.	6.000%	1/15/36	5,700	6,862
Virginia Electric & Power Co.	6.000%	5/15/37	3,975	4,866
Virginia Electric & Power Co.	6.350%	11/30/37	3,700	4,698
Virginia Electric & Power Co.	4.000%	1/15/43	4,498	4,263
Virginia Electric & Power Co.	4.650%	8/15/43	8,130	8,502
Virginia Electric & Power Co.	4.450%	2/15/44	10,380	10,539
Virginia Electric & Power Co.	4.200%	5/15/45	6,500	6,398
Virginia Electric & Power Co.	4.000%	11/15/46	5,325	5,099
Virginia Electric & Power Co.	3.800%	9/15/47	7,700	7,076
WEC Energy Group Inc.	2.450%	6/15/20	3,000	2,959
WEC Energy Group Inc.	3.375%	6/15/21	4,950	4,964
WEC Energy Group Inc.	3.550%	6/15/25	3,525	3,466
Westar Energy Inc.	2.550%	7/1/26	5,875	5,370
Westar Energy Inc.	3.100%	4/1/27	7,400	7,014
Westar Energy Inc.	4.125%	3/1/42	7,512	7,451
Westar Energy Inc.	4.100%	4/1/43	5,075	5,052
Westar Energy Inc.	4.250%	12/1/45	1,560	1,573
Wisconsin Electric Power Co.	2.950%	9/15/21	2,515	2,499
Wisconsin Electric Power Co.	5.625%	5/15/33	775	899
Wisconsin Electric Power Co.	5.700%	12/1/36	1,050	1,266
Wisconsin Electric Power Co.	4.250%	6/1/44	1,545	1,555
Wisconsin Power & Light Co.	3.050%	10/15/27	1,200	1,129
Wisconsin Power & Light Co.	6.375%	8/15/37	4,200	5,367
Wisconsin Public Service Corp.	3.671%	12/1/42	1,875	1,733
Wisconsin Public Service Corp.	4.752%	11/1/44	5,000	5,464
Xcel Energy Inc.	4.700%	5/15/20	1,075	1,098
Xcel Energy Inc.	2.400%	3/15/21	7,875	7,666
Xcel Energy Inc.	2.600%	3/15/22	5,225	5,075
Xcel Energy Inc.	3.300%	6/1/25	5,000	4,835
Xcel Energy Inc.	3.350%	12/1/26	3,825	3,666
Xcel Energy Inc.	4.000%	6/15/28	4,075	4,079
Xcel Energy Inc.	6.500%	7/1/36	7,642	9,768
Natural Gas (0.1%)				
Atmos Energy Corp.	3.000%	6/15/27	5,000	4,744
Atmos Energy Corp.	5.500%	6/15/41	10,135	11,868
Atmos Energy Corp.	4.150%	1/15/43	5,450	5,418
Atmos Energy Corp.	4.125%	10/15/44	2,415	2,402
CenterPoint Energy Resources Corp.	4.500%	1/15/21	16,567	16,899
CenterPoint Energy Resources Corp.	3.550%	4/1/23	3,000	2,971
CenterPoint Energy Resources Corp.	4.000%	4/1/28	3,250	3,202
CenterPoint Energy Resources Corp.	5.850%	1/15/41	6,550	7,779
CenterPoint Energy Resources Corp.	4.100%	9/1/47	3,150	3,001
KeySpan Corp.	5.803%	4/1/35	2,475	2,883
NiSource Finance Corp.	2.650%	11/17/22	3,800	3,655
NiSource Finance Corp.	3.490%	5/15/27	10,251	9,814
NiSource Finance Corp.	5.950%	6/15/41	9,065	10,661
NiSource Finance Corp.	5.250%	2/15/43	1,200	1,326
NiSource Finance Corp.	4.800%	2/15/44	662	685
NiSource Finance Corp.	5.650%	2/1/45	2,500	2,834
NiSource Finance Corp.	4.375%	5/15/47	19,632	19,209
NiSource Finance Corp.	3.950%	3/30/48	75	68
NiSource Inc.	3.650%	6/15/23	3,950	3,946
ONE Gas Inc.	4.658%	2/1/44	1,325	1,367
Piedmont Natural Gas Co. Inc.	4.650%	8/1/43	2,450	2,591
Piedmont Natural Gas Co. Inc.	3.640%	11/1/46	4,165	3,807
Sempra Energy	1.625%	10/7/19	4,100	4,022
Sempra Energy	2.400%	2/1/20	5,350	5,284
Sempra Energy	2.400%	3/15/20	3,661	3,606
Sempra Energy	2.850%	11/15/20	7,179	7,089
Sempra Energy	2.875%	10/1/22	6,125	5,941
Sempra Energy	2.900%	2/1/23	6,125	5,930
Sempra Energy	4.050%	12/1/23	7,435	7,546
Sempra Energy	3.750%	11/15/25	5,450	5,358

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sempra Energy	3.250%	6/15/27	9,055	8,434
Sempra Energy	3.400%	2/1/28	10,725	10,040
Sempra Energy	3.800%	2/1/38	12,200	11,069
Sempra Energy	6.000%	10/15/39	21,103	24,834
Sempra Energy	4.000%	2/1/48	9,404	8,443
Southern California Gas Co.	3.150%	9/15/24	2,045	2,004
Southern California Gas Co.	3.200%	6/15/25	1,020	995
Southern California Gas Co.	2.600%	6/15/26	12,850	11,879
Southern California Gas Co.	3.750%	9/15/42	3,820	3,673
Southern California Gas Co.	4.125%	6/1/48	5,075	5,055
Southern Co. Gas Capital Corp.	5.250%	8/15/19	885	905
Southern Co. Gas Capital Corp.	3.500%	9/15/21	2,775	2,766
Southern Co. Gas Capital Corp.	2.450%	10/1/23	375	353
Southern Co. Gas Capital Corp.	3.250%	6/15/26	5,105	4,848
Southern Co. Gas Capital Corp.	5.875%	3/15/41	4,305	4,994
Southern Co. Gas Capital Corp.	4.400%	6/1/43	4,400	4,361
Southern Co. Gas Capital Corp.	3.950%	10/1/46	6,100	5,595
Southern Co. Gas Capital Corp.	4.400%	5/30/47	12,360	12,222
Southwest Gas Corp.	3.700%	4/1/28	5,425	5,369
Southwest Gas Corp.	3.800%	9/29/46	785	727
Washington Gas Light Co.	3.796%	9/15/46	4,675	4,562
Other Utility (0.0%)				
American Water Capital Corp.	3.850%	3/1/24	4,450	4,501
American Water Capital Corp.	3.400%	3/1/25	5,860	5,771
American Water Capital Corp.	2.950%	9/1/27	6,850	6,420
American Water Capital Corp.	6.593%	10/15/37	5,621	7,457
American Water Capital Corp.	4.300%	12/1/42	60	61
American Water Capital Corp.	4.300%	9/1/45	5,175	5,174
American Water Capital Corp.	4.000%	12/1/46	925	898
American Water Capital Corp.	3.750%	9/1/47	11,775	10,862
United Utilities plc	6.875%	8/15/28	960	1,122
Veolia Environnement SA	6.750%	6/1/38	4,099	5,015
				3,839,009

Total Corporate Bonds (Cost \$54,460,538)

53,564,227

Sovereign Bonds (4.7%)

African Development Bank	1.375%	2/12/20	9,600	9,408
African Development Bank	1.875%	3/16/20	27,000	26,660
African Development Bank	2.625%	3/22/21	8,622	8,559
African Development Bank	1.250%	7/26/21	3,250	3,451
African Development Bank	2.375%	9/23/21	27,100	26,688
African Development Bank	2.125%	11/16/22	39,260	37,968
Agricultural Bank of China Ltd.	2.750%	5/21/20	1,645	1,623
Asian Development Bank	1.000%	8/16/19	5,970	5,870
Asian Development Bank	1.500%	1/22/20	18,455	18,138
Asian Development Bank	1.375%	3/23/20	16,525	16,171
Asian Development Bank	1.625%	5/5/20	103,600	101,623
Asian Development Bank	1.625%	8/26/20	5,400	5,277
Asian Development Bank	2.250%	1/20/21	16,000	15,795
Asian Development Bank	1.625%	3/16/21	44,000	42,669
Asian Development Bank	1.750%	6/8/21	37,500	36,405
Asian Development Bank	2.125%	11/24/21	20,000	19,520
Asian Development Bank	2.000%	2/16/22	82,941	80,524
Asian Development Bank	1.875%	2/18/22	27,550	26,610
Asian Development Bank	1.750%	9/13/22	13,230	12,632
Asian Development Bank	2.750%	3/17/23	29,645	29,382
Asian Development Bank	2.000%	1/22/25	16,450	15,497
Asian Development Bank	2.000%	4/24/26	9,350	8,668
Asian Development Bank	2.625%	1/12/27	11,500	11,164
Asian Development Bank	6.220%	8/15/27	375	459
Asian Development Bank	2.500%	11/2/27	33,347	31,902
Asian Development Bank	2.750%	1/19/28	20,000	19,415
Asian Development Bank	5.820%	6/16/28	1,000	1,203

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Canada	2.000%	11/15/22	34,085	32,940
CNOOC Curtis Funding No 1 Pty Ltd.	4.500%	10/3/23	5,000	5,145
CNOOC Finance 2013 Ltd.	3.000%	5/9/23	6,725	6,481
CNOOC Finance 2015 Australia Pty Ltd.	2.625%	5/5/20	23,100	22,785
CNOOC Finance 2015 Australia Pty Ltd.	4.200%	5/5/45	4,500	4,245
CNOOC Finance 2015 USA LLC	3.500%	5/5/25	31,000	29,834
CNOOC Finance 2015 USA LLC	4.375%	5/2/28	10,000	10,014
CNOOC Nexen Finance 2014 ULC	4.250%	4/30/24	34,050	34,475
CNOOC Nexen Finance 2014 ULC	4.875%	4/30/44	800	842
Corp. Andina de Fomento	2.200%	7/18/20	26,145	25,650
Corp. Andina de Fomento	4.375%	6/15/22	30,175	31,262
Corp. Andina de Fomento	2.750%	1/6/23	22,679	21,936
Council Of Europe Development Bank	1.750%	11/14/19	2,900	2,864
Council Of Europe Development Bank	1.875%	1/27/20	2,250	2,225
Council Of Europe Development Bank	1.625%	3/10/20	16,800	16,506
Council Of Europe Development Bank	1.625%	3/16/21	8,500	8,243
Council Of Europe Development Bank	2.625%	2/13/23	23,255	22,928
Ecopetrol SA	5.875%	9/18/23	11,960	12,693
Ecopetrol SA	4.125%	1/16/25	21,147	20,380
Ecopetrol SA	5.375%	6/26/26	26,430	27,124
Ecopetrol SA	7.375%	9/18/43	4,631	5,065
Ecopetrol SA	5.875%	5/28/45	23,390	22,221
Emirates Telecommunications Group Co. PJSC	3.500%	6/18/24	5,000	4,905
Equinor ASA	2.250%	11/8/19	16,382	16,239
Equinor ASA	2.900%	11/8/20	4,070	4,060
Equinor ASA	2.750%	11/10/21	18,260	18,003
Equinor ASA	3.150%	1/23/22	10,717	10,702
Equinor ASA	2.450%	1/17/23	17,125	16,458
Equinor ASA	7.750%	6/15/23	25	30
Equinor ASA	2.650%	1/15/24	22,871	21,931
Equinor ASA	3.700%	3/1/24	12,337	12,442
Equinor ASA	3.250%	11/10/24	10,633	10,487
Equinor ASA	7.250%	9/23/27	7,375	9,178
Equinor ASA	6.500%	12/1/28	975	1,166
Equinor ASA	5.100%	8/17/40	3,831	4,278
Equinor ASA	4.250%	11/23/41	8,464	8,330
Equinor ASA	3.950%	5/15/43	10,562	10,034
Equinor ASA	4.800%	11/8/43	8,702	9,344
European Bank for Reconstruction & Development	0.875%	7/22/19	5,000	4,912
European Bank for Reconstruction & Development	1.750%	11/26/19	19,500	19,281
European Bank for Reconstruction & Development	1.500%	3/16/20	23,100	22,666
European Bank for Reconstruction & Development	1.125%	8/24/20	3,270	3,163
European Bank for Reconstruction & Development	2.000%	2/1/21	51,650	50,661
European Bank for Reconstruction & Development	1.875%	7/15/21	6,375	6,197
European Bank for Reconstruction & Development	1.500%	11/2/21	12,000	11,483
European Bank for Reconstruction & Development	1.875%	2/23/22	14,800	14,278
European Bank for Reconstruction & Development	2.125%	3/7/22	1,040	1,012
European Bank for Reconstruction & Development	2.750%	3/7/23	21,594	21,422
European Investment Bank	1.125%	8/15/19	72,300	71,216
European Investment Bank	1.625%	3/16/20	73,385	72,099
European Investment Bank	1.750%	5/15/20	51,500	50,583
European Investment Bank	1.375%	6/15/20	29,735	28,983
European Investment Bank	1.625%	8/14/20	20,460	19,992
European Investment Bank	2.875%	9/15/20	14,695	14,745
European Investment Bank	1.625%	12/15/20	40,800	39,715
European Investment Bank	4.000%	2/16/21	31,635	32,575
European Investment Bank	2.000%	3/15/21	33,930	33,198
European Investment Bank	2.500%	4/15/21	41,260	40,881
European Investment Bank	2.375%	5/13/21	121,000	119,578
European Investment Bank	1.625%	6/15/21	12,450	12,027
European Investment Bank	1.375%	9/15/21	4,250	4,058
European Investment Bank	2.125%	10/15/21	6,090	5,952
European Investment Bank	2.250%	3/15/22	56,590	55,302
European Investment Bank	2.375%	6/15/22	67,565	66,292

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
European Investment Bank	2.250%	8/15/22	20,290	19,779
European Investment Bank	2.000%	12/15/22	32,400	31,174
European Investment Bank	2.500%	3/15/23	18,965	18,607
European Investment Bank	3.250%	1/29/24	31,025	31,437
European Investment Bank	2.500%	10/15/24	24,160	23,487
European Investment Bank	1.875%	2/10/25	45,510	42,413
European Investment Bank	2.125%	4/13/26	51,025	47,722
European Investment Bank	2.375%	5/24/27	11,250	10,665
European Investment Bank	4.875%	2/15/36	12,665	15,761
¹⁰ Export Development Canada	1.750%	8/19/19	28,150	27,887
¹⁰ Export Development Canada	1.625%	12/3/19	4,500	4,437
Export Development Canada	1.625%	1/17/20	11,000	10,837
Export Development Canada	1.625%	6/1/20	3,000	2,941
Export Development Canada	1.750%	7/21/20	325	319
Export Development Canada	2.000%	11/30/20	24,105	23,689
Export Development Canada	1.500%	5/26/21	25,750	24,814
Export Development Canada	1.375%	10/21/21	10,400	9,918
Export Development Canada	2.000%	5/17/22	1,500	1,452
Export Development Canada	2.500%	1/24/23	11,895	11,692
Export Development Canada	2.750%	3/15/23	19,000	18,882
Export-Import Bank of Korea	2.375%	8/12/19	8,000	7,944
Export-Import Bank of Korea	1.500%	10/21/19	12,000	11,746
Export-Import Bank of Korea	5.125%	6/29/20	9,730	10,066
Export-Import Bank of Korea	2.500%	11/1/20	2,000	1,961
Export-Import Bank of Korea	2.625%	12/30/20	2,450	2,405
Export-Import Bank of Korea	4.000%	1/29/21	7,824	7,918
Export-Import Bank of Korea	2.125%	2/11/21	500	482
Export-Import Bank of Korea	2.500%	5/10/21	5,200	5,055
Export-Import Bank of Korea	4.375%	9/15/21	4,465	4,569
Export-Import Bank of Korea	1.875%	10/21/21	11,500	10,893
Export-Import Bank of Korea	2.750%	1/25/22	22,200	21,587
Export-Import Bank of Korea	5.000%	4/11/22	4,150	4,341
Export-Import Bank of Korea	3.000%	11/1/22	8,400	8,166
Export-Import Bank of Korea	4.000%	1/14/24	35,000	35,254
Export-Import Bank of Korea	3.250%	11/10/25	6,430	6,150
Export-Import Bank of Korea	2.625%	5/26/26	12,900	11,777
FMS Wertmanagement Aoer	1.000%	8/16/19	35,000	34,388
¹¹ FMS Wertmanagement Aoer	1.750%	1/24/20	25,300	24,953
FMS Wertmanagement Aoer	1.750%	3/17/20	8,000	7,870
FMS Wertmanagement Aoer	2.000%	8/1/22	44,810	43,231
Hydro-Quebec	8.400%	1/15/22	8,195	9,538
Hydro-Quebec	8.050%	7/7/24	3,310	4,092
Hydro-Quebec	8.500%	12/1/29	825	1,166
Industrial & Commercial Bank of China Ltd.	3.231%	11/13/19	4,650	4,639
Industrial & Commercial Bank of China Ltd.	2.905%	11/13/20	250	246
Industrial & Commercial Bank of China Ltd.	2.635%	5/26/21	8,000	7,778
Industrial & Commercial Bank of China Ltd.	2.957%	11/8/22	7,300	7,069
Industrial & Commercial Bank of China Ltd.	3.538%	11/8/27	8,350	7,891
Inter-American Development Bank	1.125%	9/12/19	3,270	3,217
Inter-American Development Bank	3.875%	9/17/19	58,550	59,426
Inter-American Development Bank	1.250%	10/15/19	12,750	12,543
Inter-American Development Bank	1.750%	10/15/19	32,950	32,617
Inter-American Development Bank	3.875%	2/14/20	6,575	6,706
Inter-American Development Bank	1.625%	5/12/20	52,270	51,281
Inter-American Development Bank	1.875%	6/16/20	29,850	29,393
Inter-American Development Bank	2.125%	11/9/20	26,105	25,739
Inter-American Development Bank	1.875%	3/15/21	460	450
Inter-American Development Bank	2.625%	4/19/21	27,014	26,855
Inter-American Development Bank	2.125%	1/18/22	59,400	57,895
Inter-American Development Bank	1.750%	4/14/22	29,740	28,541
Inter-American Development Bank	1.750%	9/14/22	22,900	21,864
Inter-American Development Bank	2.500%	1/18/23	43,395	42,674
Inter-American Development Bank	3.000%	10/4/23	8,225	8,253
Inter-American Development Bank	3.000%	2/21/24	19,295	19,335

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Inter-American Development Bank	2.125%	1/15/25	22,035	20,950
Inter-American Development Bank	7.000%	6/15/25	2,950	3,613
Inter-American Development Bank	2.000%	6/2/26	31,450	29,151
Inter-American Development Bank	2.375%	7/7/27	47,050	44,720
Inter-American Development Bank	3.875%	10/28/41	95	105
Inter-American Development Bank	3.200%	8/7/42	6,872	6,851
Inter-American Development Bank	4.375%	1/24/44	8,375	9,973
International Bank for Reconstruction & Development	1.250%	7/26/19	61,950	61,171
International Bank for Reconstruction & Development	0.875%	8/15/19	55,350	54,381
International Bank for Reconstruction & Development	1.875%	10/7/19	45,825	45,424
International Bank for Reconstruction & Development	1.300%	10/25/19	2,200	2,155
International Bank for Reconstruction & Development	1.125%	11/27/19	28,575	28,002
International Bank for Reconstruction & Development	1.375%	3/30/20	15,700	15,365
International Bank for Reconstruction & Development	1.875%	4/21/20	97,000	95,663
International Bank for Reconstruction & Development	1.125%	8/10/20	6,000	5,811
International Bank for Reconstruction & Development	1.625%	9/4/20	46,250	45,196
International Bank for Reconstruction & Development	2.125%	11/1/20	21,250	20,978
International Bank for Reconstruction & Development	1.625%	3/9/21	22,385	21,735
International Bank for Reconstruction & Development	1.375%	5/24/21	64,505	62,066
International Bank for Reconstruction & Development	2.250%	6/24/21	23,390	23,029
International Bank for Reconstruction & Development	1.375%	9/20/21	61,570	58,921
International Bank for Reconstruction & Development	2.125%	12/13/21	14,155	13,833
International Bank for Reconstruction & Development	2.000%	1/26/22	56,905	55,252
International Bank for Reconstruction & Development	1.625%	2/10/22	23,475	22,503
International Bank for Reconstruction & Development	1.875%	10/7/22	2,600	2,496
International Bank for Reconstruction & Development	7.625%	1/19/23	14,100	16,895
International Bank for Reconstruction & Development	1.750%	4/19/23	9,715	9,225
International Bank for Reconstruction & Development	2.500%	11/25/24	65,860	64,108
International Bank for Reconstruction & Development	2.125%	3/3/25	270	256
International Bank for Reconstruction & Development	2.500%	7/29/25	39,450	38,252
International Bank for Reconstruction & Development	8.875%	3/1/26	1,050	1,430
International Bank for Reconstruction & Development	1.875%	10/27/26	1,500	1,375
International Bank for Reconstruction & Development	2.500%	11/22/27	10,980	10,502
International Bank for Reconstruction & Development	4.750%	2/15/35	8,508	10,359
International Finance Corp.	1.750%	9/16/19	17,100	16,916
International Finance Corp.	1.750%	3/30/20	25,000	24,622
International Finance Corp.	1.625%	7/16/20	17,615	17,258
International Finance Corp.	2.250%	1/25/21	17,950	17,718
International Finance Corp.	1.125%	7/20/21	3,150	3,000
International Finance Corp.	2.000%	10/24/22	12,000	11,578
International Finance Corp.	2.125%	4/7/26	22,700	21,340
¹² Japan Bank for International Cooperation	2.250%	2/24/20	31,850	31,533
¹² Japan Bank for International Cooperation	1.750%	5/28/20	37,600	36,795
¹² Japan Bank for International Cooperation	2.125%	6/1/20	23,000	22,656
¹² Japan Bank for International Cooperation	2.125%	7/21/20	16,180	15,918
¹² Japan Bank for International Cooperation	2.125%	11/16/20	31,160	30,531
¹² Japan Bank for International Cooperation	1.875%	4/20/21	9,300	9,008
¹² Japan Bank for International Cooperation	1.500%	7/21/21	21,425	20,432
¹² Japan Bank for International Cooperation	2.000%	11/4/21	12,000	11,580
¹² Japan Bank for International Cooperation	2.500%	6/1/22	9,200	8,980
¹² Japan Bank for International Cooperation	2.375%	7/21/22	11,000	10,669
¹² Japan Bank for International Cooperation	2.375%	11/16/22	33,580	32,494
¹² Japan Bank for International Cooperation	3.375%	7/31/23	1,150	1,167
¹² Japan Bank for International Cooperation	3.000%	5/29/24	16,500	16,271
¹² Japan Bank for International Cooperation	2.125%	2/10/25	18,200	16,985
¹² Japan Bank for International Cooperation	2.750%	1/21/26	5,800	5,601
¹² Japan Bank for International Cooperation	2.375%	4/20/26	2,110	1,983
¹² Japan Bank for International Cooperation	2.250%	11/4/26	30,000	27,769
¹² Japan Bank for International Cooperation	2.875%	6/1/27	37,600	36,441
¹² Japan Bank for International Cooperation	2.750%	11/16/27	22,720	21,743
¹² Japan Finance Organization for Municipalities	4.000%	1/13/21	400	408
¹² Japan International Cooperation Agency	2.750%	4/27/27	11,600	11,058
¹² Japan International Cooperation Agency	3.375%	6/12/28	5,250	5,276
¹¹ KFW	1.000%	7/15/19	53,047	52,249

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

		Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
11	KFW	1.500%	9/9/19	42,545	42,014
11	KFW	1.250%	9/30/19	3,460	3,404
11	KFW	1.750%	10/15/19	7,800	7,722
11	KFW	2.250%	11/5/19	73,000	72,572
11	KFW	4.000%	1/27/20	40,845	41,664
11	KFW	1.750%	3/31/20	39,050	38,413
11	KFW	1.500%	4/20/20	45,950	45,032
11	KFW	1.625%	5/29/20	50,350	49,347
11	KFW	1.875%	6/30/20	46,480	45,728
11	KFW	2.750%	9/8/20	53,530	53,591
11	KFW	2.750%	10/1/20	46,709	46,703
11	KFW	1.875%	11/30/20	4,500	4,409
11	KFW	1.875%	12/15/20	62,330	60,996
11	KFW	1.625%	3/15/21	46,300	44,900
11	KFW	2.625%	4/12/21	24,262	24,075
11	KFW	1.500%	6/15/21	97,135	93,597
11	KFW	2.375%	8/25/21	13,825	13,636
11	KFW	1.750%	9/15/21	65,500	63,285
11	KFW	2.000%	11/30/21	20,000	19,450
11	KFW	2.625%	1/25/22	4,050	4,015
11	KFW	2.125%	3/7/22	56,050	54,558
11	KFW	2.125%	6/15/22	50,580	49,177
11	KFW	2.000%	9/29/22	3,450	3,329
11	KFW	2.000%	10/4/22	24,800	23,929
11	KFW	2.375%	12/29/22	39,600	38,808
11	KFW	2.125%	1/17/23	40,135	38,783
11	KFW	2.500%	11/20/24	48,950	47,539
11	KFW	2.000%	5/2/25	10,690	10,034
11	KFW	2.875%	4/3/28	1,500	1,472
11	KFW	0.000%	4/18/36	15,890	9,051
11	KFW	0.000%	6/29/37	6,850	3,792
	Korea Development Bank	2.500%	3/11/20	3,500	3,454
	Korea Development Bank	2.500%	1/13/21	1,400	1,365
	Korea Development Bank	4.625%	11/16/21	6,975	7,201
	Korea Development Bank	2.625%	2/27/22	20,000	19,370
	Korea Development Bank	3.000%	9/14/22	16,040	15,672
	Korea Development Bank	3.375%	3/12/23	37,000	36,481
	Korea Development Bank	2.750%	3/19/23	9,600	9,200
	Korea Development Bank	3.750%	1/22/24	23,490	23,451
	Korea Development Bank	2.000%	9/12/26	1,500	1,306
	Kreditanstalt fuer Wiederaufbau	2.750%	7/15/20	29,992	29,989
	Landesbank Baden-Wuerttemberg	7.625%	2/1/23	1,000	1,175
11	Landwirtschaftliche Rentenbank	1.375%	10/23/19	13,365	13,160
11	Landwirtschaftliche Rentenbank	2.250%	10/1/21	100	98
11	Landwirtschaftliche Rentenbank	2.000%	1/13/25	42,950	40,454
11	Landwirtschaftliche Rentenbank	2.375%	6/10/25	24,600	23,664
11	Landwirtschaftliche Rentenbank	1.750%	7/27/26	17,675	16,047
11	Landwirtschaftliche Rentenbank	2.500%	11/15/27	19,039	18,196
	Nexen Energy ULC	6.200%	7/30/19	3,505	3,615
	Nexen Energy ULC	7.875%	3/15/32	9,765	13,135
	Nexen Energy ULC	5.875%	3/10/35	4,762	5,495
	Nexen Energy ULC	6.400%	5/15/37	10,384	12,711
	Nexen Energy ULC	7.500%	7/30/39	6,635	9,138
	Nordic Investment Bank	1.500%	8/9/19	8,450	8,355
	Nordic Investment Bank	2.500%	4/28/20	11,350	11,295
	Nordic Investment Bank	1.500%	9/29/20	3,100	3,018
	Nordic Investment Bank	1.625%	11/20/20	21,605	21,032
	Nordic Investment Bank	2.250%	2/1/21	15,250	15,056
	Nordic Investment Bank	1.250%	8/2/21	4,950	4,719
	Nordic Investment Bank	2.125%	2/1/22	3,020	2,944
	North American Development Bank	4.375%	2/11/20	2,600	2,634
	North American Development Bank	2.400%	10/26/22	5,915	5,720
13	Oesterreichische Kontrollbank AG	1.750%	1/24/20	16,850	16,629
13	Oesterreichische Kontrollbank AG	1.375%	2/10/20	8,525	8,352

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)	
13	Oesterreichische Kontrollbank AG	1.500%	10/21/20	24,605	23,889
13	Oesterreichische Kontrollbank AG	1.875%	1/20/21	7,900	7,719
13	Oesterreichische Kontrollbank AG	2.375%	10/1/21	9,450	9,293
13	Oesterreichische Kontrollbank AG	2.875%	3/13/23	4,675	4,657
4	Oriental Republic of Uruguay	8.000%	11/18/22	8,900	10,057
4	Oriental Republic of Uruguay	4.500%	8/14/24	5,601	5,772
4	Oriental Republic of Uruguay	4.375%	10/27/27	34,119	34,546
4	Oriental Republic of Uruguay	7.625%	3/21/36	13,645	17,670
4	Oriental Republic of Uruguay	4.125%	11/20/45	14,775	13,279
4	Oriental Republic of Uruguay	5.100%	6/18/50	30,070	29,619
4	Oriental Republic of Uruguay	4.975%	4/20/55	31,413	30,235
	Petroleos Mexicanos	6.000%	3/5/20	7,678	7,946
	Petroleos Mexicanos	5.500%	1/21/21	35,850	36,771
	Petroleos Mexicanos	6.375%	2/4/21	37,620	39,357
	Petroleos Mexicanos	4.875%	1/24/22	11,098	11,127
	Petroleos Mexicanos	5.375%	3/13/22	16,000	16,414
	Petroleos Mexicanos	3.500%	1/30/23	10,456	9,894
	Petroleos Mexicanos	4.625%	9/21/23	26,002	25,636
	Petroleos Mexicanos	4.875%	1/18/24	25,008	24,660
4	Petroleos Mexicanos	2.290%	2/15/24	1,425	1,400
	Petroleos Mexicanos	4.250%	1/15/25	5,450	5,084
	Petroleos Mexicanos	2.378%	4/15/25	1,978	1,936
	Petroleos Mexicanos	4.500%	1/23/26	10,405	9,728
	Petroleos Mexicanos	6.875%	8/4/26	37,059	38,901
	Petroleos Mexicanos	6.500%	3/13/27	97,481	100,094
9	Petroleos Mexicanos	5.350%	2/12/28	22,145	21,016
	Petroleos Mexicanos	6.625%	6/15/35	22,361	21,864
	Petroleos Mexicanos	6.625%	6/15/38	7,414	7,027
	Petroleos Mexicanos	6.500%	6/2/41	23,255	21,864
	Petroleos Mexicanos	5.500%	6/27/44	17,317	14,573
	Petroleos Mexicanos	6.375%	1/23/45	10,664	9,819
	Petroleos Mexicanos	5.625%	1/23/46	30,106	25,633
	Petroleos Mexicanos	6.750%	9/21/47	82,582	78,464
9	Petroleos Mexicanos	6.350%	2/12/48	18,752	17,110
14	Power Sector Assets & Liabilities Management Corp.	9.625%	5/15/28	1,970	2,741
	Province of Alberta	1.900%	12/6/19	23,000	22,689
	Province of Alberta	2.200%	7/26/22	24,750	23,921
	Province of Alberta	3.300%	3/15/28	12,940	12,886
	Province of British Columbia	2.650%	9/22/21	18,660	18,497
	Province of British Columbia	2.000%	10/23/22	6,510	6,251
	Province of British Columbia	6.500%	1/15/26	266	320
	Province of British Columbia	2.250%	6/2/26	7,500	7,002
	Province of Manitoba	2.100%	9/6/22	6,450	6,201
	Province of Manitoba	3.050%	5/14/24	1,900	1,879
	Province of Manitoba	2.125%	6/22/26	5,375	4,923
	Province of New Brunswick	2.500%	12/12/22	1,675	1,629
	Province of New Brunswick	3.625%	2/24/28	9,100	9,277
	Province of Ontario	1.650%	9/27/19	25,520	25,174
	Province of Ontario	4.000%	10/7/19	22,240	22,572
	Province of Ontario	4.400%	4/14/20	33,100	34,016
	Province of Ontario	1.875%	5/21/20	3,015	2,963
	Province of Ontario	2.550%	2/12/21	37,685	37,310
	Province of Ontario	2.500%	9/10/21	33,350	32,811
	Province of Ontario	2.400%	2/8/22	15,525	15,161
	Province of Ontario	2.250%	5/18/22	31,825	30,841
	Province of Ontario	2.450%	6/29/22	10,750	10,485
	Province of Ontario	2.200%	10/3/22	1,000	964
	Province of Ontario	3.200%	5/16/24	2,050	2,045
	Province of Ontario	2.500%	4/27/26	14,400	13,644
	Province of Quebec	3.500%	7/29/20	7,260	17,500
	Province of Quebec	2.750%	8/25/21	17,205	17,074
	Province of Quebec	2.375%	1/31/22	18,150	17,747
	Province of Quebec	2.625%	2/13/23	25,360	24,853
	Province of Quebec	7.500%	7/15/23	300	357

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Province of Quebec	7.125%	2/9/24	10,922	12,968
Province of Quebec	2.875%	10/16/24	15,815	15,554
Province of Quebec	2.500%	4/20/26	17,500	16,641
Province of Quebec	2.750%	4/12/27	45,500	43,718
Province of Quebec	7.500%	9/15/29	16,605	22,851
Republic of Chile	3.875%	8/5/20	7,084	7,182
Republic of Chile	3.250%	9/14/21	200	200
Republic of Chile	2.250%	10/30/22	10,995	10,489
Republic of Chile	3.125%	3/27/25	500	483
Republic of Chile	3.125%	1/21/26	19,418	18,617
4 Republic of Chile	3.240%	2/6/28	37,214	35,561
Republic of Chile	3.860%	6/21/47	13,337	12,714
Republic of Colombia	11.750%	2/25/20	3,350	3,802
Republic of Colombia	4.375%	7/12/21	12,552	12,853
4 Republic of Colombia	2.625%	3/15/23	20,485	19,447
Republic of Colombia	4.000%	2/26/24	34,975	34,975
Republic of Colombia	8.125%	5/21/24	3,784	4,557
4 Republic of Colombia	4.500%	1/28/26	10,293	10,447
4 Republic of Colombia	3.875%	4/25/27	22,225	21,606
Republic of Colombia	10.375%	1/28/33	10,050	15,513
Republic of Colombia	7.375%	9/18/37	26,572	33,328
Republic of Colombia	6.125%	1/18/41	8,100	9,021
4 Republic of Colombia	5.625%	2/26/44	15,657	16,667
4 Republic of Colombia	5.000%	6/15/45	68,756	67,518
Republic of Finland	6.950%	2/15/26	1,905	2,333
Republic of Hungary	6.250%	1/29/20	22,405	23,439
Republic of Hungary	6.375%	3/29/21	80,936	86,500
Republic of Hungary	5.375%	2/21/23	20,417	21,617
Republic of Hungary	5.750%	11/22/23	1,800	1,937
Republic of Hungary	5.375%	3/25/24	18,895	20,076
Republic of Hungary	7.625%	3/29/41	10,105	13,720
Republic of Indonesia	2.950%	1/11/23	11,150	10,589
Republic of Indonesia	3.500%	1/11/28	9,300	8,568
Republic of Indonesia	4.100%	4/24/28	11,000	10,614
9 Republic of Indonesia	4.750%	7/18/47	6,315	5,976
Republic of Indonesia	4.350%	1/11/48	21,480	19,225
Republic of Italy	6.875%	9/27/23	28,265	31,214
Republic of Italy	5.375%	6/15/33	16,595	17,828
Republic of Korea	3.875%	9/11/23	10,650	10,887
Republic of Korea	5.625%	11/3/25	525	595
Republic of Korea	2.750%	1/19/27	25,300	23,683
Republic of Korea	4.125%	6/10/44	870	914
Republic of Panama	5.200%	1/30/20	27,168	28,065
4 Republic of Panama	4.000%	9/22/24	1,914	1,932
4 Republic of Panama	3.750%	3/16/25	16,875	16,694
Republic of Panama	7.125%	1/29/26	17,600	21,006
Republic of Panama	8.875%	9/30/27	7,310	9,814
4 Republic of Panama	3.875%	3/17/28	7,030	6,878
Republic of Panama	9.375%	4/1/29	17,445	24,423
4 Republic of Panama	6.700%	1/26/36	26,629	32,646
4 Republic of Panama	4.500%	5/15/47	20,825	20,278
4 Republic of Panama	4.500%	4/16/50	8,520	8,243
4 Republic of Panama	4.300%	4/29/53	5,000	4,681
Republic of Peru	7.350%	7/21/25	5,540	6,763
Republic of Peru	4.125%	8/25/27	1,301	1,331
Republic of Peru	8.750%	11/21/33	43,964	64,252
4 Republic of Peru	6.550%	3/14/37	13,491	16,779
Republic of Peru	5.625%	11/18/50	36,441	42,163
Republic of Poland	6.375%	7/15/19	25,733	26,665
Republic of Poland	5.125%	4/21/21	26,325	27,641
Republic of Poland	5.000%	3/23/22	33,877	35,740
Republic of Poland	3.000%	3/17/23	21,518	21,034
Republic of Poland	4.000%	1/22/24	9,995	10,157
Republic of Poland	3.250%	4/6/26	25,710	24,772

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Republic of the Philippines	3.000%	2/1/28	19,100	17,540
Republic of the Philippines	4.000%	1/15/21	11,610	11,723
Republic of the Philippines	9.500%	10/21/24	1,150	1,517
Republic of the Philippines	10.625%	3/16/25	19,400	26,990
Republic of the Philippines	5.500%	3/30/26	23,425	25,768
Republic of the Philippines	9.500%	2/2/30	20,378	29,701
Republic of the Philippines	7.750%	1/14/31	23,370	30,761
Republic of the Philippines	6.375%	1/15/32	7,900	9,460
Republic of the Philippines	6.375%	10/23/34	34,615	42,274
Republic of the Philippines	5.000%	1/13/37	805	860
Republic of the Philippines	3.950%	1/20/40	24,450	23,472
Republic of the Philippines	3.700%	3/1/41	21,150	19,484
Republic of the Philippines	3.700%	2/2/42	15,770	14,446
State of Israel	4.000%	6/30/22	16,030	16,421
State of Israel	3.150%	6/30/23	11,000	10,848
State of Israel	2.875%	3/16/26	25,400	24,044
State of Israel	3.250%	1/17/28	5,000	4,810
State of Israel	4.500%	1/30/43	15,550	15,646
State of Israel	4.125%	1/17/48	13,800	12,962
Svensk Exportkredit AB	1.125%	8/28/19	25,550	25,134
Svensk Exportkredit AB	1.750%	5/18/20	16,000	15,696
Svensk Exportkredit AB	1.875%	6/23/20	10,700	10,510
Svensk Exportkredit AB	1.750%	8/28/20	7,225	7,063
Svensk Exportkredit AB	1.750%	3/10/21	12,350	11,990
Svensk Exportkredit AB	2.875%	5/22/21	7,900	7,906
Svensk Exportkredit AB	2.000%	8/30/22	16,500	15,882
Svensk Exportkredit AB	2.875%	3/14/23	12,750	12,668
Syngenta Finance NV	3.125%	3/28/22	4,860	4,635
United Mexican States	3.500%	1/21/21	3,713	3,709
United Mexican States	3.625%	3/15/22	71,304	71,136
United Mexican States	4.000%	10/2/23	26,306	26,338
United Mexican States	3.600%	1/30/25	30,427	29,427
United Mexican States	4.125%	1/21/26	15,353	15,204
United Mexican States	4.150%	3/28/27	79,315	78,075
United Mexican States	3.750%	1/11/28	12,065	11,391
United Mexican States	7.500%	4/8/33	16,775	21,138
United Mexican States	6.750%	9/27/34	10,808	12,727
United Mexican States	6.050%	1/11/40	54,446	60,136
United Mexican States	4.750%	3/8/44	59,196	55,437
United Mexican States	4.600%	1/23/46	27,749	25,445
United Mexican States	4.350%	1/15/47	12,650	11,259
United Mexican States	5.750%	10/12/10	43,316	42,806
Total Sovereign Bonds (Cost \$9,420,466)				9,247,365

Taxable Municipal Bonds (0.7%)

Alabama Economic Settlement Authority BP Settlement Revenue	3.163%	9/15/25	4,500	4,459
Alameda County CA Joint Powers Authority Lease Revenue	7.046%	12/1/44	2,050	2,945
American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects)	6.449%	2/15/44	50	65
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.834%	2/15/41	2,300	3,461
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.053%	2/15/43	1,000	1,262
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	5.939%	2/15/47	8,500	10,735
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	6.270%	2/15/50	2,175	2,774
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	7.499%	2/15/50	1,550	2,283
American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project)	8.084%	2/15/50	8,225	13,318

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Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.918%	4/1/40	4,075	5,616
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.263%	4/1/49	16,870	23,434
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	7.043%	4/1/50	2,900	4,241
Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area)	6.907%	10/1/50	10,330	15,104
California Department of Water Resources Power Supply Revenue	2.000%	5/1/22	14,745	14,161
California GO	6.200%	10/1/19	11,250	11,757
California GO	2.800%	4/1/21	10,000	9,976
California GO	5.700%	11/1/21	23,950	26,033
California GO	2.367%	4/1/22	2,000	1,948
California GO	3.375%	4/1/25	5,450	5,431
California GO	3.500%	4/1/28	7,635	7,612
California GO	4.500%	4/1/33	11,590	12,088
California GO	7.500%	4/1/34	35,650	50,070
California GO	7.950%	3/1/36	550	593
California GO	4.600%	4/1/38	17,500	18,331
California GO	7.550%	4/1/39	16,730	24,671
California GO	7.300%	10/1/39	6,055	8,579
California GO	7.350%	11/1/39	27,470	39,103
California GO	7.625%	3/1/40	15,125	22,307
California GO	7.600%	11/1/40	15,670	23,567
California State University Systemwide Revenue	3.899%	11/1/47	3,220	3,232
Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue	5.491%	11/1/39	1,410	1,733
Chicago IL GO	7.045%	1/1/29	3,000	3,256
Chicago IL GO	7.375%	1/1/33	1,850	2,057
Chicago IL GO	5.432%	1/1/42	2,500	2,325
Chicago IL GO	6.314%	1/1/44	5,700	5,815
Chicago IL Metropolitan Water Reclamation District GO	5.720%	12/1/38	7,700	9,530
Chicago IL O'Hare International Airport Revenue	6.395%	1/1/40	1,745	2,310
Chicago IL Transit Authority Sales Tax Receipts Revenue	6.200%	12/1/40	2,375	2,937
Chicago IL Transit Authority Transfer Tax Receipts Revenue	6.899%	12/1/40	7,135	9,284
Clark County NV Airport System Revenue	6.881%	7/1/42	475	494
Clark County NV Airport System Revenue	6.820%	7/1/45	3,745	5,457
Commonwealth Financing Authority Pennsylvania Revenue	3.864%	6/1/38	7,000	6,852
Connecticut GO	5.090%	10/1/30	8,770	9,409
Connecticut GO	5.850%	3/15/32	6,410	7,396
Cook County IL GO	6.229%	11/15/34	5,525	6,896
Dallas County TX Hospital District Revenue	5.621%	8/15/44	2,100	2,594
Dallas TX Area Rapid Transit Revenue	5.999%	12/1/44	2,065	2,678
Dallas TX Area Rapid Transit Revenue	5.022%	12/1/48	3,850	4,519
Dallas TX Convention Center Hotel Development Corp. Hotel Revenue	7.088%	1/1/42	9,740	12,894
Dallas TX Independent School District GO	6.450%	2/15/35	3,750	4,061
District of Columbia Income Tax Revenue	5.591%	12/1/34	1,175	1,403
District of Columbia Water & Sewer Authority Public Utility Revenue	4.814%	10/1/14	11,500	12,680
East Bay CA Municipal Utility District Water System Revenue	5.874%	6/1/40	5,255	6,663
Emory University Georgia GO	5.625%	9/1/19	7,000	7,211
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.197%	7/1/19	3,000	2,989
Energy Northwest Washington Electric Revenue (Columbia Generating Station)	2.814%	7/1/24	95	93
Florida Board of Administration Finance Corp Revenue	2.638%	7/1/21	7,330	7,262
Florida Hurricane Catastrophe Fund Finance Corp. Revenue	2.995%	7/1/20	19,205	19,259

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George Washington University District of Columbia GO	4.300%	9/15/44	4,825	4,955
George Washington University Revenue	4.126%	9/15/48	7,715	7,815
Georgia Municipal Electric Power Authority Revenue	6.637%	4/1/57	13,095	16,557
Georgia Municipal Electric Power Authority Revenue	6.655%	4/1/57	6,718	8,407
Georgia Municipal Electric Power Authority Revenue	7.055%	4/1/57	3,699	4,460
Houston TX GO	6.290%	3/1/32	14,825	17,060
Illinois GO	4.950%	6/1/23	14,925	15,185
Illinois GO	5.100%	6/1/33	60,279	57,046
Illinois GO	6.630%	2/1/35	8,155	8,641
Illinois GO	6.725%	4/1/35	5,990	6,385
Illinois GO	7.350%	7/1/35	8,700	9,715
Illinois Toll Highway Authority Revenue	6.184%	1/1/34	5,130	6,405
JobsOhio Beverage System Statewide Liquor Profits Revenue	3.985%	1/1/29	6,300	6,478
JobsOhio Beverage System Statewide Liquor Profits Revenue	4.532%	1/1/35	4,100	4,431
Kansas Department of Transportation Highway Revenue	4.596%	9/1/35	1,900	2,090
Kansas Development Finance Authority Revenue	4.927%	4/15/45	400	438
¹⁵ Kansas Development Finance Authority Revenue (Public Employees Retirement System)	5.501%	5/1/34	4,300	4,925
Los Angeles CA Community College District GO	6.750%	8/1/49	3,025	4,404
Los Angeles CA Department of Water & Power Revenue	5.716%	7/1/39	3,840	4,757
Los Angeles CA Department of Water & Power Revenue	6.166%	7/1/40	1,550	1,646
Los Angeles CA Department of Water & Power Revenue	6.574%	7/1/45	2,700	3,814
Los Angeles CA Department of Water & Power Revenue	6.603%	7/1/50	5,060	7,325
Los Angeles CA Unified School District GO	5.750%	7/1/34	10,200	12,367
Los Angeles CA Unified School District GO	6.758%	7/1/34	14,910	19,720
Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue	5.735%	6/1/39	8,500	10,385
Los Angeles County CA Public Works Financing Authority Lease Revenue	7.618%	8/1/40	2,200	3,242
Maryland Transportation Authority Facilities Projects Revenue	5.888%	7/1/43	2,330	2,993
Massachusetts GO	4.200%	12/1/21	5,020	5,178
Massachusetts GO	4.500%	8/1/31	400	427
Massachusetts GO	5.456%	12/1/39	5,250	6,289
Massachusetts School Building Authority Dedicated Sales Tax Revenue	5.715%	8/15/39	3,100	3,794
Massachusetts Transportation Fund Revenue	5.731%	6/1/40	1,000	1,261
Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue	6.731%	7/1/43	2,260	3,048
Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue	7.462%	10/1/46	6,425	9,439
Mississippi GO	5.245%	11/1/34	1,375	1,605
Missouri Health & Educational Facilities Authority Revenue (Washington University)	3.652%	8/15/57	5,750	5,434
¹⁶ New Jersey Economic Development Authority Revenue (State Pension Funding)	7.425%	2/15/29	15,525	18,901
New Jersey Transportation Trust Fund Authority Transportation System Revenue	5.754%	12/15/28	12,075	13,410
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.104%	12/15/28	11,355	11,931
New Jersey Transportation Trust Fund Authority Transportation System Revenue	6.561%	12/15/40	8,635	10,731
New Jersey Turnpike Authority Revenue	7.414%	1/1/40	14,050	20,433
New Jersey Turnpike Authority Revenue	7.102%	1/1/41	15,750	22,167
New York City NY GO	6.246%	6/1/35	2,150	2,269
New York City NY GO	5.517%	10/1/37	7,150	8,554

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	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
New York City NY GO	6.271%	12/1/37	1,980	2,579
New York City NY Housing Development Corp. Multi-Family Mortgage Revenue (8 Spruce Street)	3.709%	2/15/48	150	150
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.750%	6/15/41	1,435	1,810
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.724%	6/15/42	395	502
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.952%	6/15/42	2,900	3,772
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	6.011%	6/15/42	1,050	1,364
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.440%	6/15/43	4,400	5,400
New York City NY Municipal Water Finance Authority Water & Sewer System Revenue	5.882%	6/15/44	19,250	25,052
New York City NY Transitional Finance Authority Future Tax Revenue	5.767%	8/1/36	4,675	5,556
New York City NY Transitional Finance Authority Future Tax Revenue	5.508%	8/1/37	8,550	10,124
New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund)	7.336%	11/15/39	20,405	29,835
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	5.871%	11/15/39	1,950	2,371
New York Metropolitan Transportation Authority Revenue (Transit Revenue)	6.668%	11/15/39	200	267
New York State Dormitory Authority Revenue (Personal Income Tax)	5.628%	3/15/39	2,170	2,585
New York State Dormitory Authority Revenue (Personal Income Tax)	5.600%	3/15/40	865	1,058
New York State Urban Development Corp. Revenue (Personal Income Tax)	5.770%	3/15/39	5,775	6,755
New York University Hospitals Center Revenue	5.750%	7/1/43	4,780	5,911
North Texas Tollway Authority System Revenue	6.718%	1/1/49	10,730	15,233
Ohio State University General Receipts Revenue	4.910%	6/1/40	9,260	10,613
Ohio State University General Receipts Revenue	3.798%	12/1/46	2,610	2,583
Ohio State University General Receipts Revenue	4.800%	6/1/11	3,200	3,487
Ohio Water Development Authority Water Pollution Control Loan Fund Revenue	4.879%	12/1/34	2,550	2,802
Oregon Department of Transportation Highway User Tax Revenue	5.834%	11/15/34	2,425	2,988
Oregon GO	5.892%	6/1/27	5,230	6,101
¹⁵ Oregon School Boards Association GO	5.528%	6/30/28	1,200	1,347
¹⁶ Oregon School Boards Association GO	5.680%	6/30/28	1,575	1,801
Pennsylvania Public School Building Authority Lease Revenue (School District of Philadelphia)	5.000%	9/15/27	2,617	2,842
Pennsylvania Turnpike Commission Revenue	5.511%	12/1/45	2,195	2,700
Port Authority of New York & New Jersey Revenue	6.040%	12/1/29	2,560	3,094
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	6,355	7,872
Port Authority of New York & New Jersey Revenue	5.647%	11/1/40	12,025	14,896
Port Authority of New York & New Jersey Revenue	4.960%	8/1/46	6,300	7,446
Port Authority of New York & New Jersey Revenue	5.310%	8/1/46	4,625	5,015
Port Authority of New York & New Jersey Revenue	4.926%	10/1/51	3,600	4,221
Port Authority of New York & New Jersey Revenue	4.458%	10/1/62	21,900	23,259
Port Authority of New York & New Jersey Revenue	4.810%	10/15/65	5,400	6,077
President & Fellows of Harvard College Massachusetts GO	4.875%	10/15/40	6,100	7,150
President & Fellows of Harvard College Massachusetts GO	3.150%	7/15/46	5,962	5,411
Princeton University New Jersey GO	5.700%	3/1/39	9,690	12,619
Regents of the University of California Revenue	3.063%	7/1/25	10,500	10,218
Regional Transportation District of Colorado Sales Tax Revenue	5.844%	11/1/50	3,400	4,456
Rutgers State University New Jersey Revenue	5.665%	5/1/40	3,275	3,898
Sales Tax Securitization Corp. Illinois Revenue	3.587%	1/1/43	8,700	8,268

Vanguard® Total Bond Market Index Fund
Schedule of Investments
June 30, 2018

	Coupon	Maturity Date	Face Amount (\$000)	Market Value (\$000)
Sales Tax Securitization Corp. Illinois Revenue	3.820%	1/1/48	3,525	3,383
Salt River Project Arizona Agricultural Improvement & Power District Revenue	4.839%	1/1/41	3,700	4,250
San Antonio TX Electric & Gas Systems Revenue	5.985%	2/1/39	4,085	5,351
San Antonio TX Electric & Gas Systems Revenue	5.808%	2/1/41	6,750	8,430
San Antonio TX Electric & Gas Systems Revenue	4.427%	2/1/42	5,275	5,807
San Diego County CA Regional Transportation Commission Sales Tax Revenue	5.911%	4/1/48	2,225	2,967
San Diego County CA Water Authority Revenue	6.138%	5/1/49	11,670	15,404
San Francisco CA City & County Public Utilities Commission Water Revenue	6.950%	11/1/50	4,950	7,159
San Jose California Redevelopment Agency Successor Agency Tax Allocation	3.375%	8/1/34	5,940	5,684
Santa Clara Valley CA Transportation Authority Sales Tax Revenue	5.876%	4/1/32	8,800	10,332
South Carolina Public Service Authority Revenue	2.388%	12/1/23	4,250	3,960
South Carolina Public Service Authority Revenue	6.454%	1/1/50	8,750	11,770
Texas GO	5.517%	4/1/39	8,265	10,440
Texas Transportation Commission Revenue	5.178%	4/1/30	5,035	5,746
Texas Transportation Commission Revenue	4.681%	4/1/40	2,850	3,240
University of California Regents Medical Center Revenue	6.548%	5/15/48	3,950	5,312
University of California Regents Medical Center Revenue	6.583%	5/15/49	2,575	3,452
University of California Revenue	6.270%	5/15/31	500	517
University of California Revenue	5.770%	5/15/43	1,120	1,382
University of California Revenue	5.946%	5/15/45	13,100	16,499
University of California Revenue	4.858%	5/15/12	16,990	18,013
University of California Revenue	4.767%	5/15/15	8,275	8,593
University of Southern California GO	5.250%	10/1/11	3,400	4,036
University of Texas Permanent University Fund Revenue	3.376%	7/1/47	5,800	5,371
University of Texas Revenue	3.354%	8/15/47	3,200	2,942
University of Texas System Revenue Financing System Revenue	6.276%	8/15/41	1,535	1,590
University of Texas System Revenue Financing System Revenue	4.794%	8/15/46	1,710	1,937
University of Virginia Revenue	4.179%	9/1/17	3,500	3,492
Utah GO	4.554%	7/1/24	2,425	2,550
Utah GO	3.539%	7/1/25	8,660	8,783
Washington GO	5.140%	8/1/40	5,760	6,857
Wisconsin Annual Appropriation Revenue	3.954%	5/1/36	17,970	18,212
Wisconsin General Fund Annual Appropriation Revenue	3.154%	5/1/27	3,100	3,031
¹⁵ Wisconsin GO	5.700%	5/1/26	1,370	1,523
Total Taxable Municipal Bonds (Cost \$1,298,758)				1,425,233

Shares

Temporary Cash Investment (1.8%)

Money Market Fund (1.8%)

¹⁷ Vanguard Market Liquidity Fund (Cost \$3,640,771)	2.122%		36,409,279	3,641,292
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Total Investments (101.3%) (Cost \$204,313,871) 200,576,229

Other Assets and Liabilities—Net (-1.3%) (2,531,333)

Net Assets (100%) 198,044,896

* Security value determined using significant unobservable inputs.

1 U.S. government-guaranteed.

2 The issuer operates under a congressional charter; its securities are generally neither guaranteed by the U.S. Treasury nor backed by the full faith and credit of the U.S. government.

Vanguard® Total Bond Market Index Fund

Schedule of Investments

June 30, 2018

- 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 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of June 30, 2018.
- 6 Adjustable-rate security based upon 12-month USD LIBOR plus spread.
- 7 Adjustable-rate security based upon 6-month USD LIBOR plus spread.
- 8 Adjustable-rate security based upon one-year Constant Maturity Treasury yield plus spread.
- 9 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, 2018, the aggregate value of these securities was \$1,025,639,000, representing 0.5% of net assets.
- 10 Guaranteed by the Government of Canada.
- 11 Guaranteed by the Federal Republic of Germany.
- 12 Guaranteed by the Government of Japan.
- 13 Guaranteed by the Republic of Austria.
- 14 Guaranteed by the Republic of the Philippines.
- 15 Scheduled principal and interest payments are guaranteed by AGM (Assured Guaranty Municipal Corporation).
- 16 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- 17 Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

GO—General Obligation Bond.

REIT—Real Estate Investment Trust.

