

Vanguard®



Annual Report | December 31, 2017

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.

Contents

| | |
|--|----|
| Your Fund's Performance at a Glance. | 1 |
| Chairman's Perspective. | 3 |
| Results of Proxy Voting. | 7 |
| Fund Profile. | 9 |
| Performance Summary. | 11 |
| Financial Statements. | 14 |
| About Your Fund's Expenses. | 34 |
| Glossary. | 36 |

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 12 months ended December 31, 2017, Vanguard Total Bond Market Index Fund returned 3.45% for Investor Shares. The result closely matched the benchmark index's return of 3.63% after taking costs into account. The average return of peer funds was 3.56%.
- The yield curve flattened over the period. Solid economic data and a strong labor market prompted the Federal Reserve to raise the federal funds rate target three times in 2017. That pushed up short-term rates, while longer-term rates eased lower on dimmer longer-range prospects for faster economic growth and higher inflation.
- U.S. Treasuries returned about 2.3% and mortgage-backed securities slightly more than that. Corporate bonds returned about 6.4%, with their average yield over Treasuries narrowing a little amid the uptick in growth.
- Lower-quality investment-grade bonds outpaced higher-quality bonds.
- By maturity, long-term bonds significantly outpaced their intermediate- and short-term counterparts.

Total Returns: Fiscal Year Ended December 31, 2017

| | 30-Day SEC Yield | Income Returns | Capital Returns | Total Returns |
|--|------------------|----------------|-----------------|---------------|
| Vanguard Total Bond Market Index Fund | | | | |
| Investor Shares | 2.45% | 2.46% | 0.99% | 3.45% |
| ETF Shares | 2.56 | | | |
| Market Price | | | | 3.54 |
| Net Asset Value | | | | 3.62 |
| Admiral™ Shares | 2.56 | 2.57 | 0.99 | 3.56 |
| Institutional Shares | 2.56 | 2.58 | 0.99 | 3.57 |
| Institutional Plus Shares | 2.58 | 2.59 | 0.99 | 3.58 |
| Institutional Select Shares | 2.59 | 2.61 | 0.99 | 3.60 |
| Bloomberg Barclays U.S. Aggregate Float Adjusted Index | | | | 3.63 |
| Core Bond Funds Average | | | | 3.56 |

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.

Total Returns: Ten Years Ended December 31, 2017

| | Average Annual Return |
|--|-----------------------|
| Total Bond Market Index Fund Investor Shares | 3.84% |
| Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index | 4.03 |
| Spliced Intermediate Investment-Grade Debt Funds Average | 3.72 |

For a benchmark description, see the Glossary.

Spliced Intermediate Investment-Grade Debt Funds Average: Derived from data provided by Lipper, a Thomson Reuters Company.

The figures shown represent past performance, which is not a guarantee of future results. (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.

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% | 0.78% |

The fund expense ratios shown are from the prospectus dated April 26, 2017, and represent estimated costs for the current fiscal year. For the fiscal year ended December 31, 2017, the fund's 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 2016.

Peer group: Core Bond Funds Average.

Chairman's Perspective



Bill McNabb
Chairman

Dear Shareholder,

Lately I've been asked a lot about my legacy. And candidly, that phrase bugs me—it isn't my legacy. Vanguard's success is a result of thousands of my colleagues committing to a clear mission: helping investors achieve their financial goals.

The reason the topic has come up is that on December 31, 2017, I officially stepped down as Vanguard's CEO after almost a decade in that role. I'll remain chairman for a period to be determined by the board of directors. Tim Buckley, who was previously Vanguard's president and chief investment officer, was elected CEO. I can't think of a better successor.

I've spent 32 years at Vanguard—almost my entire professional life—and during that time I've had the good fortune of working with smart, principled colleagues from across the world. I've learned from each of them.

In particular, I would like to thank Jack Bogle, our founder, who took a chance on me when I was a young business school graduate, and Jack Brennan, my predecessor as CEO, who constantly challenged me with new roles and responsibilities.

When you're just starting out, there is nothing quite like getting votes of confidence from people you respect.

The short list

A milestone like this naturally brings about some reflection. With that in mind, here's a tally—by no means exhaustive—of the accomplishments that we at Vanguard are proud of:

Low costs. Over the last decade, we cut our average asset-weighted expense ratio by about 50%.¹ This isn't a result of some contrived price war. Since its founding, Vanguard has emphasized the benefits

of low-cost investing. As Jack Bogle once said: "The honest steward who charges least, wins most. But not for himself; for those investors who entrust their assets to his care. It is not all that complicated."

Global diversification. Through our thought leadership and investment options, such as our target-date funds, Vanguard has encouraged clients to obtain exposure to international markets.

Global diversification isn't just about helping to control risk—it can also be a way of expanding your set of opportunities and harnessing the potential of all markets.

Market Barometer

| | Average Annual Total Returns Periods Ended December 31, 2017 | | |
|---|---|-------------|------------|
| | One Year | Three Years | Five Years |
| Stocks | | | |
| Russell 1000 Index (Large-caps) | 21.69% | 11.23% | 15.71% |
| Russell 2000 Index (Small-caps) | 14.65 | 9.96 | 14.12 |
| Russell 3000 Index (Broad U.S. market) | 21.13 | 11.12 | 15.58 |
| FTSE All-World ex US Index (International) | 27.11 | 8.27 | 7.19 |
| Bonds | | | |
| Bloomberg Barclays U.S. Aggregate Bond Index (Broad taxable market) | 3.54% | 2.24% | 2.10% |
| Bloomberg Barclays Municipal Bond Index (Broad tax-exempt market) | 5.45 | 2.98 | 3.02 |
| Citigroup Three-Month U.S. Treasury Bill Index | 0.84 | 0.37 | 0.23 |
| CPI | | | |
| Consumer Price Index | 2.11% | 1.64% | 1.43% |

¹ Source: Vanguard calculation, based on data from Morningstar, Inc., as of December 31, 2016.

I've been glad to see more and more clients embracing global diversification. I believe this trend will continue as Vanguard's way of investing takes hold in international markets.

Affordable advice. In the wake of the 2008–2009 Global Financial Crisis, we began working on a new advice model. In 2015, we launched Vanguard Personal Advisor Services®, a hybrid advice offering that delivers value through a combination of a professional advisor and powerful digital technology at a competitive price.

Across the industry, we've seen the cost of providing advice coming down. Traditional advisors are embracing low-cost investments, and that, in turn, helps them reduce costs for their own clients. This is a trend that all of us at Vanguard would like to see continue.

Great people. I've interacted with hundreds of companies of all sizes and in all industries, and the one quality that sets Vanguard apart from most of them is our emphasis on people. It's a testament to our culture that colleagues spend 15, 20, or, as in my case, more than 30 years of their professional lives here. Investors benefit because we have consistent, experienced fund management teams and a deep bench of talent that ensures that things go smoothly when it's time for a transition.

We've done a great job attracting new talent, too. We made some notable additions to senior management in the last two years, and we're continuously grooming our next generation of leaders.

Ready for what comes next

When I was contemplating coming to work at Vanguard, I sat down with my rowing coach at his home in Philadelphia. Over cheesesteaks, he told me that the most important thing was to work for a company that had the same values I held deeply. He was like a second father to me, so I trusted his judgment at a time when I wasn't so sure about my own. Back then, I never could have anticipated the success Vanguard would have in the coming decades.

I'm no better at predicting the future now. Vanguard has enjoyed significant growth in the last few years, and that presents its own unique set of challenges and opportunities, such as the role we're playing in advocating for better corporate governance among companies our funds invest in. And the asset management industry is confronting significant changes brought on by technology, shifting demographics, and new regulations.

Although the future is uncertain, I'm confident that Vanguard is well-prepared to tackle whatever comes its way. And one thing I'm sure of: There are big parts of the world that would be well-served by our way of investing.

It's humbling to think about the impact the work we do at Vanguard has on clients who are trying to raise a family, buy a first home, save for college, or prepare for retirement. I've always tried to make decisions with investors' best interests in mind. It has been a privilege working with people who hold to that same ideal.

Thank you for entrusting us with your assets.

Sincerely,

A handwritten signature in black ink that reads "F. William McNabb III". The signature is written in a cursive style with a large, stylized initial "F" and "W".

F. William McNabb III
Chairman
January 1, 2018

Results of Proxy Voting

At a special meeting of shareholders on November 15, 2017, fund shareholders approved the following proposals:

Proposal 1—Elect trustees for the fund.*

The individuals listed in the table below were elected as trustees for the fund. All trustees with the exception of Ms. Mulligan, Ms. Raskin, and Mr. Buckley (each of whom already serves as a director of The Vanguard Group, Inc.) served as trustees to the funds prior to the shareholder meeting.

| Trustee | For | Withheld | Percentage For |
|------------------------|----------------|-------------|----------------|
| Mortimer J. Buckley | 26,722,274,549 | 429,483,723 | 98.4% |
| Emerson U. Fullwood | 26,714,366,172 | 437,392,100 | 98.4% |
| Amy Gutmann | 26,712,915,408 | 438,842,863 | 98.4% |
| JoAnn Heffernan Heisen | 26,721,561,272 | 430,196,999 | 98.4% |
| F. Joseph Loughrey | 26,717,701,002 | 434,057,269 | 98.4% |
| Mark Loughridge | 26,720,437,223 | 431,321,049 | 98.4% |
| Scott C. Malpass | 26,702,773,184 | 448,985,088 | 98.3% |
| F. William McNabb III | 26,712,434,734 | 439,323,538 | 98.4% |
| Deanna Mulligan | 26,719,931,246 | 431,827,026 | 98.4% |
| André F. Perold | 26,676,518,168 | 475,240,103 | 98.3% |
| Sarah Bloom Raskin | 26,713,372,343 | 438,385,928 | 98.4% |
| Peter F. Volanakis | 26,706,957,628 | 444,800,644 | 98.4% |

* Results are for all funds within the same trust.

Proposal 2—Approve a manager-of-managers arrangement with third-party investment advisors.

This arrangement enables the fund to enter into and materially amend investment advisory arrangements with third-party investment advisors, subject to the approval of the fund's board of trustees and certain conditions imposed by the Securities and Exchange Commission, while avoiding the costs and delays associated with obtaining future shareholder approval.

| Vanguard Fund | For | Abstain | Against | Broker Non-Votes | Percentage For |
|------------------------------|---------------|-------------|-------------|------------------|----------------|
| Total Bond Market Index Fund | 8,570,955,323 | 443,571,055 | 317,561,657 | 788,366,690 | 84.7% |

Proposal 3—Approve a manager-of-managers arrangement with wholly owned subsidiaries of Vanguard.

This arrangement enables Vanguard or the fund to enter into and materially amend investment advisory arrangements with wholly owned subsidiaries of Vanguard, subject to the approval of the fund's board of trustees and any conditions imposed by the Securities and Exchange Commission (SEC), while avoiding the costs and delays associated with obtaining future shareholder approval. The ability of the fund to operate in this manner is contingent upon the SEC's approval of a pending application for an order of exemption.

| Vanguard Fund | For | Abstain | Against | Broker Non-Votes | Percentage For |
|------------------------------|---------------|-------------|-------------|------------------|----------------|
| Total Bond Market Index Fund | 8,657,891,840 | 420,725,267 | 253,470,929 | 788,366,690 | 85.5% |

Fund shareholders did not approve the following proposal:

Proposal 7—Institute transparent procedures to avoid holding investments in companies that, in management's judgment, substantially contribute to genocide or crimes against humanity, the most egregious violations of human rights. Such procedures may include time-limited engagement with problem companies if management believes that their behavior can be changed.

The trustees recommended a vote against the proposal for the following reasons: (1) Vanguard is fully compliant with all applicable U.S. laws and regulations that prohibit the investment in any company owned or controlled by the government of Sudan; (2) the addition of further investment constraints is not in fund shareholders' best interests if those constraints are unrelated to a fund's stated investment objective, policies, and strategies; and (3) divestment is an ineffective means to implement social change, as it often puts the shares into the hands of another owner with no direct impact to the company's capitalization.

| Vanguard Fund | For | Abstain | Against | Broker Non-Votes | Percentage For |
|------------------------------|---------------|-------------|---------------|------------------|----------------|
| Total Bond Market Index Fund | 1,852,140,093 | 888,394,816 | 6,591,553,127 | 788,366,689 | 18.3% |

Total Bond Market Index Fund

Fund Profile

As of December 31, 2017

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 | 2.45% | 2.56% | 2.56% | 2.56% | 2.58% | 2.59% |

Financial Attributes

| | Fund | Bloomberg Barclays U.S. Aggregate Float Adjusted Index |
|-------------------------------------|-----------|--|
| Number of Bonds | 8,345 | 9,706 |
| Yield to Maturity (before expenses) | 2.7% | 2.7% |
| Average Coupon | 3.0% | 3.0% |
| Average Duration | 6.1 years | 6.1 years |
| Average Effective Maturity | 8.4 years | 8.3 years |
| Short-Term Reserves | 2.5% | — |

Sector Diversification (% of portfolio)

| | |
|----------------------------|------|
| Asset-Backed | 0.4% |
| Commercial Mortgage-Backed | 1.8 |
| Finance | 8.9 |
| Foreign | 5.5 |
| Government Mortgage-Backed | 21.3 |
| Industrial | 17.4 |
| Treasury/Agency | 42.5 |
| 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 | 1.04 |

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 | 63.9% |
| Aaa | 5.3 |
| Aa | 3.6 |
| A | 12.5 |
| Baa | 14.7 |

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 | 0.5% |
| 1 - 3 Years | 22.4 |
| 3 - 5 Years | 20.3 |
| 5 - 10 Years | 39.4 |
| 10 - 20 Years | 3.8 |
| 20 - 30 Years | 13.0 |
| Over 30 Years | 0.6 |

¹ The expense ratios shown are from the prospectus dated April 26, 2017, and represent estimated costs for the current fiscal year. For the fiscal year ended December 31, 2017, the 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

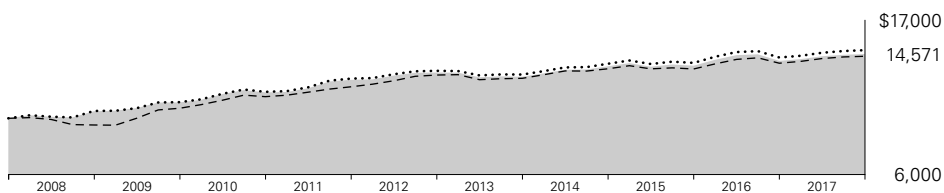
| Average Maturity | | Short | Med. | Long |
|------------------|-------------------------------|-------|------|------|
| Credit Quality | Treasury/ Agency | | | |
| | Investment-Grade Corporate | | | |
| | Below Investment-Grade | | | |

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.

Cumulative Performance: December 31, 2007, Through December 31, 2017

Initial Investment of \$10,000



| | Average Annual Total Returns Periods Ended December 31, 2017 | | | Final Value of a \$10,000 Investment |
|--|---|---------------|--------------|--|
| | One Year | Five Years | Ten Years | |
| ■ Total Bond Market Index Fund Investor Shares | 3.45% | 1.91% | 3.84% | \$14,571 |
| Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index | 3.63 | 2.10 | 4.03 | 14,845 |
| --- Spliced Intermediate Investment-Grade Debt Funds Average | 3.56 | 1.96 | 3.72 | 14,412 |

For a benchmark description, see the Glossary.

Spliced Intermediate Investment-Grade Debt Funds Average: Derived from data provided by Lipper, a Thomson Reuters Company.

| | One Year | Five Years | Ten Years | Final Value of a \$10,000 Investment |
|---|-------------|---------------|--------------|--|
| Total Bond Market Index Fund ETF Shares Net Asset Value | 3.62% | 2.04% | 3.95% | \$14,725 |
| Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index | 3.63 | 2.10 | 4.03 | 14,845 |

See Financial Highlights for dividend and capital gains information.

Total Bond Market Index Fund

| | Average Annual Total Returns Periods Ended December 31, 2017 | | | Final Value of a \$10,000 Investment |
|---|---|---------------|--------------|--|
| | One Year | Five Years | Ten Years | |
| Total Bond Market Index Fund Admiral Shares | 3.56% | 2.02% | 3.95% | \$14,727 |
| Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index | 3.63 | 2.10 | 4.03 | 14,845 |

| | Average Annual Total Returns Periods Ended December 31, 2017 | | | Final Value of a \$5,000,000 Investment |
|---|---|---------------|--------------|---|
| | One Year | Five Years | Ten Years | |
| Total Bond Market Index Fund Institutional Shares | 3.57% | 2.03% | 3.97% | \$7,380,934 |
| Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index | 3.63 | 2.10 | 4.03 | 7,422,440 |

| | Average Annual Total Returns Periods Ended December 31, 2017 | | | Final Value of a \$100,000,000 Investment |
|---|---|---------------|--------------|---|
| | One Year | Five Years | Ten Years | |
| Total Bond Market Index Fund Institutional Plus Shares | 3.58% | 2.05% | 3.98% | \$147,792,586 |
| Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index | 3.63 | 2.10 | 4.03 | 148,448,796 |

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. For the periods ended December 31, 2017, 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.

| | Average Annual Total Returns Periods Ended December 31, 2017 | | Final Value of a \$3,000,000,000 Investment |
|---|---|-----------------------------------|---|
| | One Year | Since Inception (6/24/2016) | |
| Total Bond Market Index Fund Institutional Select Shares | 3.60% | 0.87% | \$3,039,606,703 |
| Bloomberg Barclays U.S. Aggregate Float Adjusted Index | 3.63 | 0.98 | 3,069,800,134 |

"Since Inception" performance is calculated from the Institutional Select Shares' inception date for both the fund and its comparative standard.

Total Bond Market Index Fund

Cumulative Returns of ETF Shares: December 31, 2007, Through December 31, 2017

| | One Year | Five Years | Ten Years |
|--|-------------|---------------|--------------|
| Total Bond Market Index Fund ETF Shares Market Price | 3.54% | 10.56% | 46.54% |
| Total Bond Market Index Fund ETF Shares Net Asset Value | 3.62 | 10.62 | 47.25 |
| Spliced Bloomberg Barclays U.S. Aggregate Float Adjusted Index | 3.63 | 10.98 | 48.45 |

Fiscal-Year Total Returns (%): December 31, 2007, Through December 31, 2017

| 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 |

For a benchmark description, see the Glossary.

Financial Statements

Statement of Net Assets—Investments Summary

As of December 31, 2017

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 | 976,902 | 961,789 | 0.5% |
| | United States Treasury Note/Bond | 2.250% | 11/15/27 | 933,151 | 919,732 | 0.5% |
| | United States Treasury Note/Bond | 2.625% | 11/15/20 | 853,684 | 869,025 | 0.4% |
| | United States Treasury Note/Bond | 1.375% | 2/15/20 | 858,024 | 848,637 | 0.4% |
| 1 | United States Treasury Note/Bond | 1.750% | 5/15/23 | 846,053 | 825,164 | 0.4% |
| | United States Treasury Note/Bond | 2.125% | 12/31/22 | 807,558 | 804,150 | 0.4% |
| | United States Treasury Note/Bond | 1.625% | 3/15/20 | 796,130 | 791,401 | 0.4% |
| | United States Treasury Note/Bond | 3.625% | 8/15/19 | 766,942 | 788,156 | 0.4% |
| | United States Treasury Note/Bond | 1.750% | 2/28/22 | 781,447 | 769,241 | 0.4% |
| | United States Treasury Note/Bond | 1.000% | 3/15/19 | 769,600 | 761,904 | 0.4% |
| | United States Treasury Note/Bond | 2.250% | 11/15/25 | 750,907 | 744,104 | 0.4% |
| | United States Treasury Note/Bond | 2.500% | 5/15/46 | 779,992 | 741,843 | 0.4% |
| | United States Treasury Note/Bond | 1.500% | 10/31/19 | 741,575 | 736,592 | 0.4% |
| | United States Treasury Note/Bond | 2.000% | 11/30/22 | 726,050 | 719,581 | 0.4% |
| | United States Treasury Note/Bond | 1.250% | 3/31/21 | 709,298 | 691,785 | 0.4% |
| | United States Treasury Note/Bond | 2.875% | 11/15/46 | 660,620 | 677,545 | 0.3% |
| | United States Treasury Note/Bond | 1.625% | 5/15/26 | 716,160 | 674,536 | 0.3% |
| | United States Treasury Note/Bond | 2.500% | 5/15/24 | 657,918 | 665,320 | 0.3% |
| | United States Treasury Note/Bond | 1.625% | 2/15/26 | 694,677 | 655,817 | 0.3% |
| | United States Treasury Note/Bond | 1.750% | 11/15/20 | 650,670 | 646,909 | 0.3% |
| | United States Treasury Note/Bond | 0.750% | 2/15/19 | 652,862 | 644,904 | 0.3% |
| | United States Treasury Note/Bond | 2.125% | 2/29/24 | 632,624 | 626,298 | 0.3% |
| | United States Treasury Note/Bond | 2.250% | 2/15/27 | 633,900 | 625,380 | 0.3% |
| | United States Treasury Note/Bond | 2.000% | 8/15/25 | 638,325 | 621,971 | 0.3% |
| | United States Treasury Note/Bond | 3.125% | 5/15/19 | 606,834 | 617,168 | 0.3% |
| | United States Treasury Note/Bond | 2.250% | 11/15/24 | 618,614 | 615,230 | 0.3% |
| | United States Treasury Note/Bond | 2.750% | 11/15/42 | 607,599 | 610,923 | 0.3% |
| | United States Treasury Note/Bond | 1.500% | 8/15/20 | 601,959 | 595,374 | 0.3% |
| | United States Treasury Note/Bond | 2.750% | 8/15/42 | 588,040 | 591,621 | 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 | 3.000% | 5/15/45 | 559,279 | 587,332 | 0.3% |
| United States Treasury Note/Bond | 3.375% | 11/15/19 | 569,133 | 584,784 | 0.3% |
| United States Treasury Note/Bond | 2.750% | 8/15/47 | 567,283 | 567,816 | 0.3% |
| United States Treasury Note/Bond | 1.500% | 8/15/26 | 607,414 | 564,895 | 0.3% |
| United States Treasury Note/Bond | 0.875% | 5/15/19 | 567,645 | 560,283 | 0.3% |
| United States Treasury Note/Bond | 1.250% | 1/31/20 | 553,500 | 546,321 | 0.3% |
| United States Treasury Note/Bond | 1.125% | 9/30/21 | 564,411 | 544,566 | 0.3% |
| United States Treasury Note/Bond | 1.000% | 11/15/19 | 536,465 | 527,833 | 0.3% |
| United States Treasury Note/Bond | 1.875% | 2/28/22 | 531,386 | 525,573 | 0.3% |
| United States Treasury Note/Bond | 1.875% | 7/31/22 | 530,907 | 523,607 | 0.3% |
| United States Treasury Note/Bond | 3.500% | 5/15/20 | 501,005 | 519,247 | 0.3% |
| United States Treasury Note/Bond | 2.125% | 11/30/24 | 515,680 | 508,832 | 0.3% |
| United States Treasury Note/Bond | 2.125% | 9/30/24 | 515,058 | 508,537 | 0.3% |
| United States Treasury Note/Bond | 2.250% | 8/15/27 | 514,644 | 507,243 | 0.3% |
| United States Treasury Note/Bond | 1.500% | 11/30/19 | 503,150 | 499,532 | 0.3% |
| United States Treasury Note/Bond | 1.250% | 10/31/21 | 514,864 | 498,774 | 0.3% |
| ¹ United States Treasury Note/Bond | 3.625% | 2/15/20 | 477,635 | 494,648 | 0.2% |
| United States Treasury Note/Bond | 1.875% | 9/30/22 | 499,170 | 491,917 | 0.2% |
| ¹ United States Treasury Note/Bond | 0.750%–8.875% | 11/15/18–11/15/47 | 47,665,945 | 48,638,215 | 24.8% |
| | | | | 79,042,055 | 40.4% |
| Agency Bonds and Notes | | | | | |
| ² Federal Home Loan Mortgage Corp. | 0.000%–6.750% | 3/27/19–7/15/32 | 933,887 | 973,734 | 0.5% |
| ² Federal National Mortgage Assn. Agency Bonds and Notes—Other † | 0.000%–7.250% | 12/14/18–7/15/37 | 1,465,054 | 1,497,427 | 0.8% |
| | | | | 1,285,046 | 0.6% |
| | | | | 3,756,207 | 1.9% |
| Conventional Mortgage-Backed Securities | | | | | |
| ^{2,3,4} Fannie Mae Pool | 3.500% | 1/1/48 | 547,015 | 561,801 | 0.3% |
| ^{2,3,4} Fannie Mae Pool | 2.000%–9.500% | 1/1/18–1/1/48 | 16,332,118 | 16,887,786 | 8.6% |
| ^{2,3,4} Freddie Mac Gold Pool | 3.500% | 1/1/48 | 645,345 | 662,789 | 0.3% |
| ^{2,3,4} Freddie Mac Gold Pool | 2.000%–10.000% | 1/1/18–2/1/48 | 10,256,612 | 10,574,095 | 5.4% |
| ^{2,3} Freddie Mac Non Gold Pool | 9.500% | 3/1/20 | 1 | 1 | 0.0% |
| ^{3,4} Ginnie Mae I Pool | 3.000%–10.500% | 2/15/25–1/1/48 | 1,361,812 | 1,439,467 | 0.7% |
| ^{3,4} Ginnie Mae II Pool | 3.500% | 1/1/48 | 903,445 | 934,361 | 0.5% |
| ^{3,4} Ginnie Mae II Pool | 2.500%–8.500% | 4/20/18–1/1/48 | 10,307,127 | 10,667,685 | 5.5% |
| | | | | 41,727,985 | 21.3% |
| Nonconventional Mortgage-Backed Securities | | | | | |
| ^{2,3} Fannie Mae Pool | 2.124%–5.860% | 11/1/32–12/1/43 | 133,454 | 138,180 | 0.1% |
| ^{2,3} Freddie Mac Non Gold Pool | 2.386%–4.865% | 4/1/33–11/1/43 | 38,573 | 40,107 | 0.0% |
| ³ Ginnie Mae II Pool | 2.250%–3.500% | 6/20/29–1/20/44 | 43,283 | 44,514 | 0.0% |
| | | | | 222,801 | 0.1% |
| Total U.S. Government and Agency Obligations (Cost \$124,965,760) | | | | 124,749,048 | 63.7% |
| ^{*,5} Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$4,793,122) † | | | | 4,791,045 | 2.5% |

Total Bond Market Index Fund

| | Market Value* (\$000) | Percentage of Net Assets | | |
|---|--------------------------|--------------------------------|--------------------|---------------|
| Corporate Bonds | | | | |
| Finance | | | | |
| ⁵ Banking † | 12,338,886 | 6.3% | | |
| ⁵ Brokerage † | 453,736 | 0.2% | | |
| Finance Companies † | 540,151 | 0.3% | | |
| ⁵ Insurance † | 2,414,543 | 1.2% | | |
| Other Finance † | 17,954 | 0.0% | | |
| Real Estate Investment Trusts † | 1,366,573 | 0.7% | | |
| | 17,131,843 | 8.7% | | |
| Industrial | | | | |
| ⁵ Basic Industry † | 1,770,363 | 0.9% | | |
| ⁵ Capital Goods † | 2,697,470 | 1.4% | | |
| ⁵ Communication † | 5,111,119 | 2.6% | | |
| ⁵ Consumer Cyclical † | 4,117,766 | 2.1% | | |
| ⁵ Consumer Noncyclical † | 8,573,580 | 4.4% | | |
| ⁵ Energy † | 5,116,912 | 2.6% | | |
| Other Industrial † | 195,367 | 0.1% | | |
| ⁵ Technology † | 4,751,801 | 2.4% | | |
| ⁵ Transportation † | 1,240,723 | 0.6% | | |
| | 33,575,101 | 17.1% | | |
| Utilities | | | | |
| ⁵ Electric † | 3,505,455 | 1.8% | | |
| Natural Gas † | 269,557 | 0.2% | | |
| Other Utility † | 49,185 | 0.0% | | |
| | 3,824,197 | 2.0% | | |
| Total Corporate Bonds (Cost \$52,642,021) | 54,531,141 | 27.8% | | |
| ⁵Sovereign Bonds (Cost \$9,251,476) † | 9,336,761 | 4.8% | | |
| Taxable Municipal Bonds (Cost \$1,253,803) † | 1,445,864 | 0.7% | | |
| | | | | |
| | Coupon | Shares | | |
| Temporary Cash Investment | | | | |
| Money Market Fund | | | | |
| ⁶ Vanguard Market Liquidity Fund (Cost \$4,937,892) | 1.458% | 49,376,526 | 4,938,146 | 2.5% |
| Total Investments (Cost \$197,844,074) | | | 199,792,005 | 102.0% |

Total Bond Market Index Fund

| | Amount (\$000) | Percentage of Net Assets |
|--|--------------------|--------------------------------|
| Other Assets and Liabilities | | |
| Other Assets | | |
| Investment in Vanguard | 10,707 | |
| Receivables for Investment Securities Sold | 439,303 | |
| Receivables for Accrued Income | 1,180,771 | |
| Receivables for Capital Shares Issued | 228,057 | |
| Other Assets | 45,423 | |
| Total Other Assets | 1,904,261 | 1.0% |
| Liabilities | | |
| Payables for Investment Securities Purchased | (5,359,635) | |
| Payables for Capital Shares Redeemed | (347,247) | |
| Payables for Distributions | (25,611) | |
| Payables to Vanguard | (81,639) | |
| Other Liabilities | (10,316) | |
| Total Liabilities | (5,824,448) | (3.0%) |
| Net Assets | 195,871,818 | 100.0% |

At December 31, 2017, net assets consisted of:

| | Amount (\$000) |
|--|--------------------|
| Paid-in Capital | 193,884,478 |
| Overdistributed Net Investment Income | (6,243) |
| Accumulated Net Realized Gains | 45,652 |
| Unrealized Appreciation (Depreciation) | 1,947,931 |
| Net Assets | 195,871,818 |

Investor Shares—Net Assets

| | |
|--|----------------|
| Applicable to 480,355,429 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 5,165,688 |
| Net Asset Value Per Share—Investor Shares | \$10.75 |

ETF Shares—Net Assets

| | |
|--|----------------|
| Applicable to 457,223,018 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 37,246,929 |
| Net Asset Value Per Share—ETF Shares | \$81.46 |

Admiral Shares—Net Assets

| | |
|--|----------------|
| Applicable to 7,703,137,890 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 82,838,810 |
| Net Asset Value Per Share—Admiral Shares | \$10.75 |

Institutional Shares—Net Assets

| | |
|--|----------------|
| Applicable to 3,635,999,789 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 39,101,154 |
| Net Asset Value Per Share—Institutional Shares | \$10.75 |

Total Bond Market Index Fund

| | Amount (\$000) |
|--|-------------------|
| Institutional Plus Shares—Net Assets | |
| Applicable to 1,812,199,737 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 19,488,174 |
| Net Asset Value Per Share—Institutional Plus Shares | \$10.75 |
| Institutional Select Shares—Net Assets | |
| Applicable to 1,118,758,332 outstanding \$.001 par value shares of beneficial interest (unlimited authorization) | 12,031,063 |
| Net Asset Value Per Share—Institutional Select Shares | \$10.75 |

* 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 Securities with a value of \$3,610,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.

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

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

4 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2017.

5 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 December 31, 2017, the aggregate value of these securities was \$1,899,549,000, representing 1.0% of net assets.

6 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

| | Year Ended December 31, 2017 |
|--|---------------------------------|
| | (\$000) |
| Investment Income | |
| Income | |
| Interest ¹ | 4,722,057 |
| Total Income | 4,722,057 |
| Expenses | |
| The Vanguard Group—Note B | |
| Investment Advisory Services | 5,822 |
| Management and Administrative—Investor Shares | 6,701 |
| Management and Administrative—ETF Shares | 11,455 |
| Management and Administrative—Admiral Shares | 27,291 |
| Management and Administrative—Institutional Shares | 11,564 |
| Management and Administrative—Institutional Plus Shares | 4,924 |
| Management and Administrative—Institutional Select Shares | 489 |
| Marketing and Distribution—Investor Shares | 1,099 |
| Marketing and Distribution—ETF Shares | 1,608 |
| Marketing and Distribution—Admiral Shares | 6,257 |
| Marketing and Distribution—Institutional Shares | 992 |
| Marketing and Distribution—Institutional Plus Shares | 256 |
| Marketing and Distribution—Institutional Select Shares | — |
| Custodian Fees | 1,441 |
| Auditing Fees | 54 |
| Shareholders' Reports and Proxy—Investor Shares | 432 |
| Shareholders' Reports and Proxy—ETF Shares | 2,647 |
| Shareholders' Reports and Proxy—Admiral Shares | 1,816 |
| Shareholders' Reports and Proxy—Institutional Shares | 962 |
| Shareholders' Reports and Proxy—Institutional Plus Shares | 319 |
| Shareholders' Reports and Proxy—Institutional Select Shares | — |
| Trustees' Fees and Expenses | 141 |
| Total Expenses | 86,270 |
| Net Investment Income | 4,635,787 |
| Realized Net Gain (Loss) | |
| Investment Securities Sold ¹ | 319,359 |
| Futures Contracts | (41) |
| Realized Net Gain (Loss) | 319,318 |
| Change in Unrealized Appreciation (Depreciation) of Investment Securities¹ | 1,487,063 |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 6,442,168 |

¹ Interest income, realized net gain (loss), and change in unrealized appreciation (depreciation) from an affiliated company of the fund were \$40,172,000, (\$108,000), and \$41,000, respectively.

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

Statement of Changes in Net Assets

| | Year Ended December 31, | |
|---|-------------------------|------------------|
| | 2017 (\$'000) | 2016 (\$'000) |
| Increase (Decrease) in Net Assets | | |
| Operations | | |
| Net Investment Income | 4,635,787 | 4,000,540 |
| Realized Net Gain (Loss) | 319,318 | 47,329 |
| Change in Unrealized Appreciation (Depreciation) | 1,487,063 | (530,101) |
| Net Increase (Decrease) in Net Assets Resulting from Operations | 6,442,168 | 3,517,768 |
| Distributions | | |
| Net Investment Income | | |
| Investor Shares | (136,467) | (151,601) |
| ETF Shares | (867,362) | (739,901) |
| Admiral Shares | (1,949,232) | (1,658,060) |
| Institutional Shares | (930,195) | (802,418) |
| Institutional Plus Shares | (535,236) | (601,353) |
| Institutional Select Shares | (213,518) | (51,450) |
| Realized Capital Gain ¹ | | |
| ETF Shares | (16,877) | (13,867) |
| Admiral Shares | (37,589) | (31,890) |
| Institutional Shares | (17,718) | (15,046) |
| Institutional Plus Shares | (8,878) | (9,748) |
| Institutional Select Shares | (5,451) | (2,382) |
| Investor Shares | (2,350) | (2,662) |
| Total Distributions | (4,720,873) | (4,080,378) |
| Capital Share Transactions | | |
| Investor Shares | (862,500) | (483,969) |
| ETF Shares | 5,481,982 | 4,246,515 |
| Admiral Shares | 9,524,616 | 12,106,214 |
| Institutional Shares | 4,588,226 | 5,211,610 |
| Institutional Plus Shares | (2,935,783) | (2,219,425) |
| Institutional Select Shares | 6,538,787 | 5,638,625 |
| Net Increase (Decrease) from Capital Share Transactions | 22,335,328 | 24,499,570 |
| Total Increase (Decrease) | 24,056,623 | 23,936,960 |
| Net Assets | | |
| Beginning of Period | 171,815,195 | 147,878,235 |
| End of Period ² | 195,871,818 | 171,815,195 |

¹ Includes fiscal 2017 and 2016 short-term gain distributions totaling \$0 and \$51,469,000, 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 (\$6,243,000) and (\$10,020,000).

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

Financial Highlights

Investor Shares

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

Ratios/Supplemental Data

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

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 15%, 23%, 45%, 38%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

ETF Shares

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

Ratios/Supplemental Data

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

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 15%, 23%, 45%, 38%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Admiral Shares

| For a Share Outstanding Throughout Each Period | Year Ended December 31, | | | | |
|---|-------------------------|----------------|----------------|----------------|----------------|
| | 2017 | 2016 | 2015 | 2014 | 2013 |
| Net Asset Value, Beginning of Period | \$10.65 | \$10.64 | \$10.87 | \$10.56 | \$11.09 |
| Investment Operations | | | | | |
| Net Investment Income | .271 ¹ | .265 | .263 | .278 | .269 |
| Net Realized and Unrealized Gain (Loss) on Investments | .105 | .015 | (.219) | .339 | (.504) |
| Total from Investment Operations | .376 | .280 | .044 | .617 | (.235) |
| Distributions | | | | | |
| Dividends from Net Investment Income | (.271) | (.265) | (.264) | (.278) | (.269) |
| Distributions from Realized Capital Gains | (.005) | (.005) | (.010) | (.029) | (.026) |
| Total Distributions | (.276) | (.270) | (.274) | (.307) | (.295) |
| Net Asset Value, End of Period | \$10.75 | \$10.65 | \$10.64 | \$10.87 | \$10.56 |

| | | | | | |
|---------------------------------|--------------|--------------|--------------|--------------|---------------|
| Total Return² | 3.56% | 2.60% | 0.40% | 5.89% | -2.15% |
|---------------------------------|--------------|--------------|--------------|--------------|---------------|

Ratios/Supplemental Data

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

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 15%, 23%, 45%, 38%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Shares

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

Ratios/Supplemental Data

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

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 15%, 23%, 45%, 38%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Plus Shares

| For a Share Outstanding Throughout Each Period | Year Ended December 31, | | | | |
|---|-------------------------|----------------|----------------|----------------|----------------|
| | 2017 | 2016 | 2015 | 2014 | 2013 |
| Net Asset Value, Beginning of Period | \$10.65 | \$10.64 | \$10.87 | \$10.56 | \$11.09 |
| Investment Operations | | | | | |
| Net Investment Income | .273 ¹ | .267 | .266 | .280 | .272 |
| Net Realized and Unrealized Gain (Loss) on Investments | .105 | .015 | (.219) | .339 | (.504) |
| Total from Investment Operations | .378 | .282 | .047 | .619 | (.232) |
| Distributions | | | | | |
| Dividends from Net Investment Income | (.273) | (.267) | (.267) | (.280) | (.272) |
| Distributions from Realized Capital Gains | (.005) | (.005) | (.010) | (.029) | (.026) |
| Total Distributions | (.278) | (.272) | (.277) | (.309) | (.298) |
| Net Asset Value, End of Period | \$10.75 | \$10.65 | \$10.64 | \$10.87 | \$10.56 |
| Total Return | 3.58% | 2.62% | 0.42% | 5.92% | -2.12% |

Ratios/Supplemental Data

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

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 15%, 23%, 45%, 38%, and 45% attributable to mortgage-dollar-roll activity.

Financial Highlights

Institutional Select Shares

| For a Share Outstanding Throughout Each Period | Year Ended Dec. 31, 2017 | June 24, 2016 ¹ to Dec. 31, 2016 |
|--|-----------------------------------|--|
| Net Asset Value, Beginning of Period | \$10.65 | \$11.03 |
| Investment Operations | | |
| Net Investment Income | .275 ² | .135 |
| Net Realized and Unrealized Gain (Loss) on Investments | .105 | (.375) |
| Total from Investment Operations | .380 | (.240) |
| Distributions | | |
| Dividends from Net Investment Income | (.275) | (.135) |
| Distributions from Realized Capital Gains | (.005) | (.005) |
| Total Distributions | (.280) | (.140) |
| Net Asset Value, End of Period | \$10.75 | \$10.65 |
| Total Return | 3.60% | -2.20% |

Ratios/Supplemental Data

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

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 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. **Futures Contracts:** The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract.

Futures contracts are valued at their quoted daily settlement prices. The notional amounts of the contracts are not recorded in the Statement of Net Assets. Fluctuations in the value of the contracts are recorded in the Statement of Net Assets as an asset (liability) and in the Statement of Operations as unrealized appreciation (depreciation) until the contracts are closed, when they are recorded as realized futures gains (losses).

During the year ended December 31, 2017, the fund's average investments in long and short futures contracts represented 0% and less than 1% of net assets, respectively, based on the average of the notional amounts at each quarter-end during the period. The fund had no open futures contracts at December 31, 2017.

3. **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.

4. **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.

5. **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 has concluded that no provision for federal income tax is required in the fund's financial statements.

6. **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.

7. **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 December 31, 2017, or at any time during the period then ended.

8. 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.

Upon the request of Vanguard, the fund may invest up to 0.40% of its net assets as capital in Vanguard. At December 31, 2017, the fund had contributed to Vanguard capital in the amount of \$10,707,000, representing 0.01% of the fund's net assets and 4.28% 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.

Total Bond Market Index Fund

The following table summarizes the market value of the fund's investments as of December 31, 2017, based on the inputs used to value them:

| Investments | Level 1 (\$000) | Level 2 (\$000) | Level 3 (\$000) |
|--|--------------------|--------------------|--------------------|
| U.S. Government and Agency Obligations | — | 124,749,048 | — |
| Asset-Backed/Commercial Mortgage-Backed Securities | — | 4,791,044 | 1 |
| Corporate Bonds | — | 54,531,141 | — |
| Sovereign Bonds | — | 9,336,761 | — |
| Taxable Municipal Bonds | — | 1,445,864 | — |
| Temporary Cash Investments | 4,938,146 | — | — |
| Total | 4,938,146 | 194,853,858 | 1 |

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.

During the year ended December 31, 2017, the fund realized \$34,319,000 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.

The fund used capital loss carryforwards of \$101,472,000 to offset taxable capital gains realized during the year ended December 31, 2017, reducing the amount of capital gains that would otherwise be available to distribute to shareholders. For tax purposes, at December 31, 2017, the fund had \$45,652,000 of long-term capital gains available for distribution.

At December 31, 2017, the cost of investment securities for tax purposes was \$197,844,074,000. Net unrealized appreciation of investment securities for tax purposes was \$1,947,931,000, consisting of unrealized gains of \$3,562,476,000 on securities that had risen in value since their purchase and \$1,614,545,000 in unrealized losses on securities that had fallen in value since their purchase.

E. During the year ended December 31, 2017, the fund purchased \$19,987,775,000 of investment securities and sold \$14,041,903,000 of investment securities, other than U.S. government securities and temporary cash investments. Purchases and sales of U.S. government securities were \$103,277,985,000 and \$86,629,134,000, respectively. Total purchases and sales include \$4,603,359,000 and \$863,868,000, respectively, in connection with in-kind purchases and redemptions of the fund's capital shares.

Total Bond Market Index Fund

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

| | Year Ended December 31, | | | |
|---|-------------------------|------------------|--------------------|------------------|
| | 2017 | | 2016 | |
| | Amount (\$'000) | Shares ('000) | Amount (\$'000) | Shares ('000) |
| Investor Shares | | | | |
| Issued | 1,416,068 | 131,820 | 1,641,260 | 150,636 |
| Issued in Lieu of Cash Distributions | 132,420 | 12,317 | 147,851 | 13,556 |
| Redeemed | (2,410,988) | (224,416) | (2,273,080) | (208,249) |
| Net Increase (Decrease)—Investor Shares | (862,500) | (80,279) | (483,969) | (44,057) |
| ETF Shares | | | | |
| Issued | 5,866,141 | 72,000 | 5,251,666 | 63,600 |
| Issued in Lieu of Cash Distributions | — | — | — | — |
| Redeemed | (384,159) | (4,700) | (1,005,151) | (12,200) |
| Net Increase (Decrease)—ETF Shares | 5,481,982 | 67,300 | 4,246,515 | 51,400 |
| Admiral Shares | | | | |
| Issued | 21,837,383 | 2,032,213 | 22,198,749 | 2,035,330 |
| Issued in Lieu of Cash Distributions | 1,779,934 | 165,536 | 1,519,396 | 139,344 |
| Redeemed | (14,092,701) | (1,312,382) | (11,611,931) | (1,069,305) |
| Net Increase (Decrease)—Admiral Shares | 9,524,616 | 885,367 | 12,106,214 | 1,105,369 |
| Institutional Shares | | | | |
| Issued | 11,449,532 | 1,065,994 | 11,564,688 | 1,059,562 |
| Issued in Lieu of Cash Distributions | 890,402 | 82,807 | 768,358 | 70,457 |
| Redeemed | (7,751,708) | (721,747) | (7,121,436) | (655,441) |
| Net Increase (Decrease)—Institutional Shares | 4,588,226 | 427,054 | 5,211,610 | 474,578 |
| Institutional Plus Shares | | | | |
| Issued | 9,000,288 | 837,304 | 5,462,378 | 500,671 |
| Issued in Lieu of Cash Distributions | 516,207 | 48,017 | 591,388 | 54,218 |
| Redeemed | (12,452,278) | (1,158,423) | (8,273,191) | (752,102) |
| Net Increase (Decrease)— Institutional Plus Shares | (2,935,783) | (273,102) | (2,219,425) | (197,213) |
| Institutional Select Shares¹ | | | | |
| Issued | 6,666,118 | 619,959 | 5,775,699 | 523,418 |
| Issued in Lieu of Cash Distributions | 218,968 | 20,355 | 53,832 | 4,952 |
| Redeemed | (346,299) | (32,270) | (190,906) | (17,655) |
| Net Increase (Decrease)— Institutional Select Shares | 6,538,787 | 608,044 | 5,638,625 | 510,715 |

¹ Inception was June 24, 2016, for Institutional Select Shares.

G. Management has determined that no material events or transactions occurred subsequent to December 31, 2017, that would require recognition or disclosure in these financial statements.

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of Vanguard Bond Index Funds and Shareholders of Vanguard Total Bond Market Index Fund

Opinion on the Financial Statements

We have audited the accompanying statement of net assets—investments summary of Vanguard Total Bond Market Index Fund (one of the funds constituting Vanguard Bond Index Funds, referred to hereafter as the “Fund”) as of December 31, 2017, the related statement of operations for the year ended December 31, 2017, the statement of changes in net assets for each of the two years in the period ended December 31, 2017, including the related notes, and the financial highlights for each of the periods indicated therein (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2017, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended December 31, 2017 and the financial highlights for each of the periods indicated therein in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Fund’s management. Our responsibility is to express an opinion on the Fund’s financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (“PCAOB”) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of December 31, 2017 by correspondence with the custodian and brokers and by agreement to the underlying ownership records of the transfer agent; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
February 14, 2018

We have served as the auditor of one or more investment companies in The Vanguard Group of Funds since 1975.

Special 2017 tax information (unaudited) for Vanguard Total Bond Market Index Fund

This information for the fiscal year ended December 31, 2017, is included pursuant to provisions of the Internal Revenue Code.

The fund distributed \$106,703,000 as capital gain dividends (20% rate gain distributions) to shareholders during the fiscal year.

For nonresident alien shareholders, 86.8% of income dividends are interest-related dividends.

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 December 31, 2017

| | Beginning Account Value 6/30/2017 | Ending Account Value 12/31/2017 | Expenses Paid During Period |
|--|---|---------------------------------------|-----------------------------------|
|--|---|---------------------------------------|-----------------------------------|

Based on Actual Fund Return

| | | | |
|-----------------------------|------------|------------|--------|
| Investor Shares | \$1,000.00 | \$1,010.80 | \$0.76 |
| ETF Shares | 1,000.00 | 1,011.75 | 0.25 |
| Admiral Shares | 1,000.00 | 1,011.32 | 0.25 |
| Institutional Shares | 1,000.00 | 1,011.36 | 0.20 |
| Institutional Plus Shares | 1,000.00 | 1,011.42 | 0.15 |
| Institutional Select Shares | 1,000.00 | 1,011.51 | 0.05 |

Based on Hypothetical 5% Yearly Return

| | | | |
|-----------------------------|------------|------------|--------|
| Investor Shares | \$1,000.00 | \$1,024.12 | \$0.77 |
| ETF Shares | 1,000.00 | 1,024.95 | 0.26 |
| Admiral Shares | 1,000.00 | 1,024.62 | 0.26 |
| Institutional Shares | 1,000.00 | 1,024.67 | 0.20 |
| Institutional Plus Shares | 1,000.00 | 1,025.05 | 0.15 |
| Institutional Select Shares | 1,000.00 | 1,025.16 | 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 (184/365).

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.

Spliced Intermediate Investment-Grade Debt Funds Average: Based on average returns for Intermediate U.S. Government Funds through December 31, 2001, Intermediate Investment-Grade Debt Funds through August 31, 2013, and Core Bond Funds 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 201 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 Trustee¹

F. William McNabb III

Born 1957. Trustee Since July 2009. Chairman of the Board. Principal Occupation(s) During the Past Five Years and Other Experience: Chairman of the Board of The Vanguard Group, Inc., and of each of the investment companies served by The Vanguard Group, since January 2010; Chief Executive Officer and Director of The Vanguard Group and President and Chief Executive Officer of each of the investment companies served by The Vanguard Group, since 2008; Director of Vanguard Marketing Corporation; President of The Vanguard Group (2008–2017); Managing Director of The Vanguard Group (1995–2008).

Executive in Residence and 2009–2010

Distinguished Minett Professor at the Rochester Institute of Technology; Lead Director of SPX FLOW, Inc. (multi-industry manufacturing); Director of the United Way of Rochester, the University of Rochester Medical Center, Monroe Community College Foundation, North Carolina A&T University, and Roberts Wesleyan College; Trustee of the University of Rochester.

Rajiv L. Gupta

Born 1945. Trustee Since December 2001.² Principal Occupation(s) During the Past Five Years and Other Experience: Chairman and Chief Executive Officer (retired 2009) and President (2006–2008) of Rohm and Haas Co. (chemicals); Director of Arconic Inc. (diversified manufacturer), HP Inc. (printer and personal computer manufacturing), and Delphi Automotive plc (automotive components); Senior Advisor at New Mountain Capital.

Independent Trustees

Emerson U. Fullwood

Born 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);

Amy Gutmann

Born 1949. Trustee Since June 2006. Principal Occupation(s) During the Past Five Years and Other Experience: President of the University of Pennsylvania; Christopher H. Browne

¹ Mr. McNabb is considered an "interested person," as defined in the Investment Company Act of 1940, because he is an officer of the Vanguard funds.

² December 2002 for Vanguard Equity Income Fund, the Vanguard Municipal Bond Funds, and the Vanguard State Tax-Exempt Funds.

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.

JoAnn Heffernan Heisen

Born 1950. Trustee Since July 1998. Principal Occupation(s) During the Past Five Years and Other Experience: Corporate Vice President and Member of the 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 (pharmaceuticals/medical devices/consumer products); 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 1949. Trustee Since October 2009. Principal Occupation(s) During the Past Five Years and Other Experience: President and Chief Operating Officer (retired 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 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) at IBM (information technology services); Fiduciary Member of IBM’s Retirement Plan Committee (2004–2013); Member of the Council on Chicago Booth.

Scott C. Malpass

Born 1962. Trustee Since March 2012. Principal Occupation(s) During the Past Five Years and Other Experience: Chief Investment Officer and Vice President at the University of Notre Dame; Assistant Professor of Finance at the Mendoza College of Business at Notre Dame; Member of the Notre Dame 403(b) Investment Committee, the Board of Advisors for Spruceview Capital Partners, the Board of Catholic Investment Services, Inc. (investment advisor), and the Board of Superintendence of the Institute for the Works of Religion; Chairman of the Board of TIFF Advisory Services, Inc. (investment advisor).

André F. Perold

Born 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.

Peter F. Volanakis

Born 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); 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 1967. Investment Stewardship Officer Since February 2017. Principal Occupation(s) During the Past Five Years and Other Experience: Principal of The Vanguard Group, Inc.; Treasurer (2015–2017), Controller (2010–2015), and Assistant Controller (2001–2010) of each of the investment companies served by The Vanguard Group.

Christine M. Buchanan

Born 1970. Treasurer Since November 2017. Principal Occupation(s) During the Past Five Years and Other Experience: Principal of The Vanguard Group, Inc.; Treasurer of each of the investment companies served by The Vanguard Group; Global Head of Vanguard Fund Administration at The Vanguard Group; Partner at KPMG LLP (2005–2017).

Thomas J. Higgins

Born 1957. Chief Financial Officer Since September 2008. Principal Occupation(s) During the Past Five Years and Other Experience: Principal of The Vanguard Group, Inc.; Chief Financial Officer of each of the investment companies served by The Vanguard Group; Treasurer of each of the investment companies served by The Vanguard Group (1998–2008).

Peter Mahoney

Born 1974. Controller Since May 2015. Principal Occupation(s) During the Past Five Years and Other Experience: Principal of The Vanguard Group, Inc.; Controller of each of the investment companies served by The Vanguard Group; Head of International Fund Services at The Vanguard Group (2008–2014).

Anne E. Robinson

Born 1970. Secretary Since September 2016. Principal Occupation(s) During the Past Five Years and Other Experience: Managing Director of The Vanguard Group, Inc.; General Counsel of The Vanguard Group; Secretary of The Vanguard Group

and of each of the investment companies served by The Vanguard Group; Director and Senior Vice President of Vanguard Marketing Corporation; Managing Director and General Counsel of Global Cards and Consumer Services at Citigroup (2014–2016); Counsel at American Express (2003–2014).

Michael Rollings

Born 1963. Finance Director Since November 2017. Principal Occupation(s) During the Past Five Years and Other Experience: Managing Director of The Vanguard Group, Inc.; Director of Vanguard Marketing Corporation; Treasurer of each of the investment companies served by The Vanguard Group (February 2017–November 2017); Executive Vice President and Chief Financial Officer of MassMutual Financial Group (2006–2016).

Vanguard Senior Management Team

| | |
|----------------------------|---------------------------|
| Mortimer J. Buckley | Chris D. McIsaac |
| Gregory Davis | James M. Norris |
| John James | Thomas M. Rampulla |
| Martha G. King | Karin A. Risi |
| John T. Marcante | |

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



Vanguard®

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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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Q840 022018

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| U.S. Government and Agency Obligations (63.7%) | | | | |
| U.S. Government Securities (40.4%) | | | | |
| United States Treasury Note/Bond | 3.750% | 11/15/18 | 277,786 | 282,431 |
| United States Treasury Note/Bond | 1.125% | 1/31/19 | 53,100 | 52,702 |
| United States Treasury Note/Bond | 1.250% | 1/31/19 | 94,800 | 94,192 |
| United States Treasury Note/Bond | 1.500% | 1/31/19 | 226,270 | 225,421 |
| United States Treasury Note/Bond | 0.750% | 2/15/19 | 652,862 | 644,904 |
| United States Treasury Note/Bond | 2.750% | 2/15/19 | 258,075 | 260,614 |
| United States Treasury Note/Bond | 8.875% | 2/15/19 | 72,220 | 77,907 |
| United States Treasury Note/Bond | 1.125% | 2/28/19 | 6,620 | 6,566 |
| United States Treasury Note/Bond | 1.375% | 2/28/19 | 122,070 | 121,402 |
| United States Treasury Note/Bond | 1.500% | 2/28/19 | 70,545 | 70,259 |
| United States Treasury Note/Bond | 1.000% | 3/15/19 | 769,600 | 761,904 |
| United States Treasury Note/Bond | 1.250% | 3/31/19 | 253,790 | 251,887 |
| United States Treasury Note/Bond | 1.500% | 3/31/19 | 30,965 | 30,829 |
| United States Treasury Note/Bond | 1.625% | 3/31/19 | 331,485 | 330,554 |
| United States Treasury Note/Bond | 0.875% | 4/15/19 | 472,930 | 467,094 |
| United States Treasury Note/Bond | 1.250% | 4/30/19 | 167,302 | 165,969 |
| United States Treasury Note/Bond | 1.625% | 4/30/19 | 375,075 | 373,961 |
| United States Treasury Note/Bond | 0.875% | 5/15/19 | 567,645 | 560,283 |
| United States Treasury Note/Bond | 3.125% | 5/15/19 | 606,834 | 617,168 |
| United States Treasury Note/Bond | 1.125% | 5/31/19 | 179,315 | 177,522 |
| United States Treasury Note/Bond | 1.250% | 5/31/19 | 150,055 | 148,813 |
| United States Treasury Note/Bond | 1.500% | 5/31/19 | 250,930 | 249,675 |
| United States Treasury Note/Bond | 0.875% | 6/15/19 | 202,325 | 199,511 |
| United States Treasury Note/Bond | 1.000% | 6/30/19 | 33,462 | 33,049 |
| United States Treasury Note/Bond | 1.250% | 6/30/19 | 303,895 | 301,187 |
| United States Treasury Note/Bond | 1.625% | 6/30/19 | 348,770 | 347,570 |
| United States Treasury Note/Bond | 0.750% | 7/15/19 | 401,795 | 395,077 |
| United States Treasury Note/Bond | 0.875% | 7/31/19 | 128,706 | 126,755 |
| United States Treasury Note/Bond | 1.375% | 7/31/19 | 173,140 | 171,841 |
| United States Treasury Note/Bond | 1.625% | 7/31/19 | 275,496 | 274,463 |
| United States Treasury Note/Bond | 0.750% | 8/15/19 | 249,493 | 245,087 |
| United States Treasury Note/Bond | 3.625% | 8/15/19 | 766,942 | 788,156 |
| United States Treasury Note/Bond | 8.125% | 8/15/19 | 6,636 | 7,291 |
| United States Treasury Note/Bond | 1.250% | 8/31/19 | 76,119 | 75,346 |
| United States Treasury Note/Bond | 1.625% | 8/31/19 | 364,194 | 362,715 |
| United States Treasury Note/Bond | 0.875% | 9/15/19 | 472,565 | 464,664 |
| United States Treasury Note/Bond | 1.000% | 9/30/19 | 58,600 | 57,739 |
| United States Treasury Note/Bond | 1.375% | 9/30/19 | 216,875 | 215,012 |
| United States Treasury Note/Bond | 1.750% | 9/30/19 | 404,421 | 403,535 |
| United States Treasury Note/Bond | 1.000% | 10/15/19 | 412,665 | 406,409 |
| United States Treasury Note/Bond | 1.250% | 10/31/19 | 40,600 | 40,143 |
| United States Treasury Note/Bond | 1.500% | 10/31/19 | 741,575 | 736,592 |
| United States Treasury Note/Bond | 1.000% | 11/15/19 | 536,465 | 527,833 |
| United States Treasury Note/Bond | 3.375% | 11/15/19 | 569,133 | 584,784 |
| United States Treasury Note/Bond | 1.000% | 11/30/19 | 147,175 | 144,760 |
| United States Treasury Note/Bond | 1.500% | 11/30/19 | 503,150 | 499,532 |
| United States Treasury Note/Bond | 1.750% | 11/30/19 | 318,945 | 318,148 |
| United States Treasury Note/Bond | 1.375% | 12/15/19 | 292,585 | 289,750 |
| United States Treasury Note/Bond | 1.125% | 12/31/19 | 95,000 | 93,590 |
| United States Treasury Note/Bond | 1.625% | 12/31/19 | 39,053 | 38,845 |
| United States Treasury Note/Bond | 1.875% | 12/31/19 | 119,655 | 119,636 |
| United States Treasury Note/Bond | 1.375% | 1/15/20 | 112,100 | 110,944 |
| United States Treasury Note/Bond | 1.250% | 1/31/20 | 553,500 | 546,321 |
| United States Treasury Note/Bond | 1.375% | 1/31/20 | 170,508 | 168,697 |
| United States Treasury Note/Bond | 1.375% | 2/15/20 | 858,024 | 848,637 |
| United States Treasury Note/Bond | 3.625% | 2/15/20 | 477,635 | 494,648 |
| United States Treasury Note/Bond | 8.500% | 2/15/20 | 15,275 | 17,373 |
| United States Treasury Note/Bond | 1.250% | 2/29/20 | 77,506 | 76,464 |
| United States Treasury Note/Bond | 1.375% | 2/29/20 | 196,685 | 194,472 |
| United States Treasury Note/Bond | 1.625% | 3/15/20 | 796,130 | 791,401 |
| United States Treasury Note/Bond | 1.125% | 3/31/20 | 20,300 | 19,951 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|----------------------------------|--------|---------------|---------------------|----------------------|
| United States Treasury Note/Bond | 1.375% | 3/31/20 | 175,643 | 173,613 |
| United States Treasury Note/Bond | 1.500% | 4/15/20 | 333,640 | 330,564 |
| United States Treasury Note/Bond | 1.125% | 4/30/20 | 88,993 | 87,408 |
| United States Treasury Note/Bond | 1.375% | 4/30/20 | 249,230 | 246,154 |
| United States Treasury Note/Bond | 1.500% | 5/15/20 | 468,788 | 464,246 |
| United States Treasury Note/Bond | 3.500% | 5/15/20 | 501,005 | 519,247 |
| United States Treasury Note/Bond | 8.750% | 5/15/20 | 70 | 81 |
| United States Treasury Note/Bond | 1.375% | 5/31/20 | 312,855 | 308,847 |
| United States Treasury Note/Bond | 1.500% | 5/31/20 | 138,577 | 137,191 |
| United States Treasury Note/Bond | 1.500% | 6/15/20 | 382,922 | 379,032 |
| United States Treasury Note/Bond | 1.625% | 6/30/20 | 88,735 | 88,084 |
| United States Treasury Note/Bond | 1.875% | 6/30/20 | 320,460 | 320,059 |
| United States Treasury Note/Bond | 1.500% | 7/15/20 | 377,857 | 373,844 |
| United States Treasury Note/Bond | 1.625% | 7/31/20 | 330,340 | 327,760 |
| United States Treasury Note/Bond | 2.000% | 7/31/20 | 105,803 | 105,968 |
| United States Treasury Note/Bond | 1.500% | 8/15/20 | 601,959 | 595,374 |
| United States Treasury Note/Bond | 2.625% | 8/15/20 | 282,500 | 287,399 |
| United States Treasury Note/Bond | 8.750% | 8/15/20 | 192,190 | 225,283 |
| United States Treasury Note/Bond | 1.375% | 8/31/20 | 357,825 | 352,626 |
| United States Treasury Note/Bond | 2.125% | 8/31/20 | 175,666 | 176,490 |
| United States Treasury Note/Bond | 1.375% | 9/30/20 | 222,650 | 219,241 |
| United States Treasury Note/Bond | 2.000% | 9/30/20 | 50,741 | 50,813 |
| United States Treasury Note/Bond | 1.625% | 10/15/20 | 400,557 | 396,988 |
| United States Treasury Note/Bond | 1.375% | 10/31/20 | 207,217 | 203,850 |
| United States Treasury Note/Bond | 1.750% | 10/31/20 | 235,567 | 234,243 |
| United States Treasury Note/Bond | 1.750% | 11/15/20 | 650,670 | 646,909 |
| United States Treasury Note/Bond | 2.625% | 11/15/20 | 853,684 | 869,025 |
| United States Treasury Note/Bond | 1.625% | 11/30/20 | 404,003 | 399,898 |
| United States Treasury Note/Bond | 2.000% | 11/30/20 | 350,855 | 351,185 |
| United States Treasury Note/Bond | 1.875% | 12/15/20 | 10,400 | 10,369 |
| United States Treasury Note/Bond | 1.750% | 12/31/20 | 283,948 | 281,952 |
| United States Treasury Note/Bond | 2.375% | 12/31/20 | 302,770 | 306,128 |
| United States Treasury Note/Bond | 1.375% | 1/31/21 | 499,027 | 489,516 |
| United States Treasury Note/Bond | 2.125% | 1/31/21 | 114,586 | 114,962 |
| United States Treasury Note/Bond | 3.625% | 2/15/21 | 391,842 | 410,882 |
| United States Treasury Note/Bond | 7.875% | 2/15/21 | 209,734 | 246,962 |
| United States Treasury Note/Bond | 1.125% | 2/28/21 | 148,979 | 144,836 |
| United States Treasury Note/Bond | 2.000% | 2/28/21 | 426,858 | 426,525 |
| United States Treasury Note/Bond | 1.250% | 3/31/21 | 709,298 | 691,785 |
| United States Treasury Note/Bond | 2.250% | 3/31/21 | 321,376 | 323,484 |
| United States Treasury Note/Bond | 1.375% | 4/30/21 | 167,710 | 164,067 |
| United States Treasury Note/Bond | 2.250% | 4/30/21 | 369,725 | 372,095 |
| United States Treasury Note/Bond | 3.125% | 5/15/21 | 391,810 | 405,461 |
| United States Treasury Note/Bond | 8.125% | 5/15/21 | 110 | 132 |
| United States Treasury Note/Bond | 1.375% | 5/31/21 | 456,650 | 446,302 |
| United States Treasury Note/Bond | 2.000% | 5/31/21 | 265,320 | 264,821 |
| United States Treasury Note/Bond | 1.125% | 6/30/21 | 477,116 | 461,982 |
| United States Treasury Note/Bond | 2.125% | 6/30/21 | 344,450 | 345,042 |
| United States Treasury Note/Bond | 1.125% | 7/31/21 | 400,260 | 387,063 |
| United States Treasury Note/Bond | 2.250% | 7/31/21 | 249,925 | 251,330 |
| United States Treasury Note/Bond | 2.125% | 8/15/21 | 113,948 | 114,090 |
| United States Treasury Note/Bond | 8.125% | 8/15/21 | 35,690 | 43,191 |
| United States Treasury Note/Bond | 1.125% | 8/31/21 | 215,566 | 208,223 |
| United States Treasury Note/Bond | 2.000% | 8/31/21 | 359,915 | 358,677 |
| United States Treasury Note/Bond | 1.125% | 9/30/21 | 564,411 | 544,566 |
| United States Treasury Note/Bond | 2.125% | 9/30/21 | 383,791 | 383,971 |
| United States Treasury Note/Bond | 1.250% | 10/31/21 | 514,864 | 498,774 |
| United States Treasury Note/Bond | 2.000% | 10/31/21 | 278,940 | 277,763 |
| United States Treasury Note/Bond | 2.000% | 11/15/21 | 335,482 | 334,485 |
| United States Treasury Note/Bond | 1.750% | 11/30/21 | 132,807 | 130,940 |
| United States Treasury Note/Bond | 1.875% | 11/30/21 | 238,710 | 236,733 |
| United States Treasury Note/Bond | 2.000% | 12/31/21 | 12,380 | 12,316 |
| United States Treasury Note/Bond | 2.125% | 12/31/21 | 253,010 | 253,010 |
| United States Treasury Note/Bond | 1.500% | 1/31/22 | 228,760 | 223,078 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------------------|--------|---------------|---------------------|----------------------|
| United States Treasury Note/Bond | 1.875% | 1/31/22 | 391,022 | 386,928 |
| United States Treasury Note/Bond | 2.000% | 2/15/22 | 64,416 | 64,094 |
| United States Treasury Note/Bond | 1.750% | 2/28/22 | 781,447 | 769,241 |
| United States Treasury Note/Bond | 1.875% | 2/28/22 | 531,386 | 525,573 |
| United States Treasury Note/Bond | 1.750% | 3/31/22 | 215,000 | 211,440 |
| United States Treasury Note/Bond | 1.875% | 3/31/22 | 495,100 | 489,451 |
| United States Treasury Note/Bond | 1.750% | 4/30/22 | 191,175 | 187,860 |
| United States Treasury Note/Bond | 1.875% | 4/30/22 | 400,080 | 395,267 |
| United States Treasury Note/Bond | 1.750% | 5/15/22 | 25,845 | 25,425 |
| United States Treasury Note/Bond | 1.750% | 5/31/22 | 429,280 | 421,768 |
| United States Treasury Note/Bond | 1.875% | 5/31/22 | 250,470 | 247,575 |
| United States Treasury Note/Bond | 1.750% | 6/30/22 | 343,114 | 336,897 |
| United States Treasury Note/Bond | 2.125% | 6/30/22 | 227,735 | 227,236 |
| United States Treasury Note/Bond | 1.875% | 7/31/22 | 530,907 | 523,607 |
| United States Treasury Note/Bond | 2.000% | 7/31/22 | 227,600 | 225,857 |
| United States Treasury Note/Bond | 1.625% | 8/15/22 | 31,980 | 31,215 |
| United States Treasury Note/Bond | 7.250% | 8/15/22 | 3,014 | 3,688 |
| United States Treasury Note/Bond | 1.625% | 8/31/22 | 445,550 | 434,411 |
| United States Treasury Note/Bond | 1.875% | 8/31/22 | 435,118 | 429,000 |
| United States Treasury Note/Bond | 1.750% | 9/30/22 | 322,915 | 316,405 |
| United States Treasury Note/Bond | 1.875% | 9/30/22 | 499,170 | 491,917 |
| United States Treasury Note/Bond | 1.875% | 10/31/22 | 354,240 | 349,093 |
| United States Treasury Note/Bond | 2.000% | 10/31/22 | 422,076 | 418,383 |
| 1 United States Treasury Note/Bond | 1.625% | 11/15/22 | 135,125 | 131,641 |
| United States Treasury Note/Bond | 2.000% | 11/30/22 | 726,050 | 719,581 |
| United States Treasury Note/Bond | 2.125% | 12/31/22 | 807,558 | 804,150 |
| United States Treasury Note/Bond | 1.750% | 1/31/23 | 277,602 | 271,400 |
| United States Treasury Note/Bond | 2.000% | 2/15/23 | 70,251 | 69,515 |
| United States Treasury Note/Bond | 7.125% | 2/15/23 | 163,535 | 202,067 |
| United States Treasury Note/Bond | 1.500% | 2/28/23 | 240,125 | 231,682 |
| United States Treasury Note/Bond | 1.500% | 3/31/23 | 448,350 | 432,169 |
| United States Treasury Note/Bond | 1.625% | 4/30/23 | 128,332 | 124,402 |
| 1 United States Treasury Note/Bond | 1.750% | 5/15/23 | 846,053 | 825,164 |
| United States Treasury Note/Bond | 1.625% | 5/31/23 | 367,450 | 355,853 |
| United States Treasury Note/Bond | 1.375% | 6/30/23 | 275,345 | 262,954 |
| United States Treasury Note/Bond | 1.250% | 7/31/23 | 270,465 | 256,266 |
| United States Treasury Note/Bond | 2.500% | 8/15/23 | 466,785 | 473,203 |
| United States Treasury Note/Bond | 6.250% | 8/15/23 | 208,228 | 252,085 |
| United States Treasury Note/Bond | 1.375% | 8/31/23 | 299,160 | 285,183 |
| United States Treasury Note/Bond | 1.375% | 9/30/23 | 327,230 | 311,634 |
| United States Treasury Note/Bond | 1.625% | 10/31/23 | 217,345 | 209,805 |
| United States Treasury Note/Bond | 2.750% | 11/15/23 | 409,962 | 420,982 |
| United States Treasury Note/Bond | 2.125% | 11/30/23 | 379,325 | 376,245 |
| United States Treasury Note/Bond | 2.250% | 12/31/23 | 171,275 | 170,900 |
| United States Treasury Note/Bond | 2.250% | 1/31/24 | 184,225 | 183,794 |
| United States Treasury Note/Bond | 2.750% | 2/15/24 | 407,379 | 418,008 |
| United States Treasury Note/Bond | 2.125% | 2/29/24 | 632,624 | 626,298 |
| United States Treasury Note/Bond | 2.125% | 3/31/24 | 332,525 | 329,097 |
| United States Treasury Note/Bond | 2.000% | 4/30/24 | 313,082 | 307,409 |
| United States Treasury Note/Bond | 2.500% | 5/15/24 | 657,918 | 665,320 |
| United States Treasury Note/Bond | 2.000% | 5/31/24 | 390,993 | 383,599 |
| United States Treasury Note/Bond | 2.000% | 6/30/24 | 361,533 | 354,414 |
| United States Treasury Note/Bond | 2.125% | 7/31/24 | 274,425 | 271,124 |
| United States Treasury Note/Bond | 2.375% | 8/15/24 | 465,390 | 466,698 |
| United States Treasury Note/Bond | 1.875% | 8/31/24 | 334,168 | 325,082 |
| United States Treasury Note/Bond | 2.125% | 9/30/24 | 515,058 | 508,537 |
| United States Treasury Note/Bond | 2.250% | 10/31/24 | 282,595 | 281,137 |
| United States Treasury Note/Bond | 2.250% | 11/15/24 | 618,614 | 615,230 |
| United States Treasury Note/Bond | 7.500% | 11/15/24 | 1,325 | 1,759 |
| United States Treasury Note/Bond | 2.125% | 11/30/24 | 515,680 | 508,832 |
| United States Treasury Note/Bond | 2.250% | 12/31/24 | 235,000 | 233,642 |
| United States Treasury Note/Bond | 2.000% | 2/15/25 | 354,279 | 346,251 |
| United States Treasury Note/Bond | 7.625% | 2/15/25 | 2,112 | 2,843 |
| United States Treasury Note/Bond | 2.125% | 5/15/25 | 976,902 | 961,789 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------------------|--------|---------------|---------------------|----------------------|
| United States Treasury Note/Bond | 2.000% | 8/15/25 | 638,325 | 621,971 |
| United States Treasury Note/Bond | 6.875% | 8/15/25 | 17,689 | 23,264 |
| United States Treasury Note/Bond | 2.250% | 11/15/25 | 750,907 | 744,104 |
| United States Treasury Note/Bond | 1.625% | 2/15/26 | 694,677 | 655,817 |
| United States Treasury Note/Bond | 1.625% | 5/15/26 | 716,160 | 674,536 |
| United States Treasury Note/Bond | 1.500% | 8/15/26 | 607,414 | 564,895 |
| United States Treasury Note/Bond | 6.750% | 8/15/26 | 32,360 | 43,388 |
| United States Treasury Note/Bond | 2.000% | 11/15/26 | 487,821 | 471,967 |
| United States Treasury Note/Bond | 6.500% | 11/15/26 | 50,779 | 67,401 |
| United States Treasury Note/Bond | 2.250% | 2/15/27 | 633,900 | 625,380 |
| United States Treasury Note/Bond | 2.375% | 5/15/27 | 488,959 | 487,507 |
| United States Treasury Note/Bond | 2.250% | 8/15/27 | 514,644 | 507,243 |
| United States Treasury Note/Bond | 6.375% | 8/15/27 | 33,585 | 45,046 |
| United States Treasury Note/Bond | 2.250% | 11/15/27 | 933,151 | 919,732 |
| United States Treasury Note/Bond | 5.500% | 8/15/28 | 39,225 | 50,484 |
| United States Treasury Note/Bond | 5.250% | 11/15/28 | 3,485 | 4,421 |
| United States Treasury Note/Bond | 5.250% | 2/15/29 | 53,395 | 67,978 |
| United States Treasury Note/Bond | 6.125% | 8/15/29 | 75,455 | 103,527 |
| United States Treasury Note/Bond | 6.250% | 5/15/30 | 101,178 | 142,186 |
| United States Treasury Note/Bond | 5.375% | 2/15/31 | 263,915 | 350,511 |
| United States Treasury Note/Bond | 4.500% | 2/15/36 | 243,906 | 314,029 |
| United States Treasury Note/Bond | 4.750% | 2/15/37 | 49,775 | 66,294 |
| United States Treasury Note/Bond | 5.000% | 5/15/37 | 38,000 | 52,101 |
| United States Treasury Note/Bond | 4.375% | 2/15/38 | 88,118 | 112,598 |
| United States Treasury Note/Bond | 4.500% | 5/15/38 | 59,113 | 76,819 |
| United States Treasury Note/Bond | 3.500% | 2/15/39 | 259,906 | 296,576 |
| United States Treasury Note/Bond | 4.250% | 5/15/39 | 109,385 | 138,201 |
| United States Treasury Note/Bond | 4.500% | 8/15/39 | 85,222 | 111,281 |
| United States Treasury Note/Bond | 4.375% | 11/15/39 | 184,026 | 236,703 |
| United States Treasury Note/Bond | 4.625% | 2/15/40 | 228,187 | 303,274 |
| United States Treasury Note/Bond | 4.375% | 5/15/40 | 216,060 | 278,380 |
| United States Treasury Note/Bond | 3.875% | 8/15/40 | 162,672 | 195,919 |
| United States Treasury Note/Bond | 4.250% | 11/15/40 | 329,132 | 417,688 |
| 1 United States Treasury Note/Bond | 4.750% | 2/15/41 | 208,930 | 283,460 |
| United States Treasury Note/Bond | 4.375% | 5/15/41 | 183,108 | 236,810 |
| United States Treasury Note/Bond | 3.750% | 8/15/41 | 143,510 | 169,970 |
| United States Treasury Note/Bond | 3.125% | 11/15/41 | 122,460 | 131,569 |
| United States Treasury Note/Bond | 3.125% | 2/15/42 | 129,027 | 138,624 |
| United States Treasury Note/Bond | 3.000% | 5/15/42 | 158,799 | 167,061 |
| United States Treasury Note/Bond | 2.750% | 8/15/42 | 588,040 | 591,621 |
| United States Treasury Note/Bond | 2.750% | 11/15/42 | 607,599 | 610,923 |
| 1 United States Treasury Note/Bond | 3.125% | 2/15/43 | 208,938 | 224,445 |
| United States Treasury Note/Bond | 2.875% | 5/15/43 | 430,940 | 442,657 |
| 1 United States Treasury Note/Bond | 3.625% | 8/15/43 | 281,900 | 328,986 |
| United States Treasury Note/Bond | 3.750% | 11/15/43 | 268,181 | 319,261 |
| United States Treasury Note/Bond | 3.625% | 2/15/44 | 412,962 | 482,583 |
| United States Treasury Note/Bond | 3.375% | 5/15/44 | 269,981 | 302,632 |
| United States Treasury Note/Bond | 3.125% | 8/15/44 | 320,450 | 343,983 |
| United States Treasury Note/Bond | 3.000% | 11/15/44 | 356,027 | 373,885 |
| 1 United States Treasury Note/Bond | 2.500% | 2/15/45 | 420,489 | 400,844 |
| United States Treasury Note/Bond | 3.000% | 5/15/45 | 559,279 | 587,332 |
| 1 United States Treasury Note/Bond | 2.875% | 8/15/45 | 391,828 | 401,561 |
| United States Treasury Note/Bond | 3.000% | 11/15/45 | 176,185 | 185,049 |
| United States Treasury Note/Bond | 2.500% | 2/15/46 | 429,975 | 409,147 |
| United States Treasury Note/Bond | 2.500% | 5/15/46 | 779,992 | 741,843 |
| United States Treasury Note/Bond | 2.250% | 8/15/46 | 379,311 | 342,032 |
| United States Treasury Note/Bond | 2.875% | 11/15/46 | 660,620 | 677,545 |
| United States Treasury Note/Bond | 3.000% | 2/15/47 | 107,835 | 113,362 |
| United States Treasury Note/Bond | 3.000% | 5/15/47 | 161,429 | 169,702 |
| United States Treasury Note/Bond | 2.750% | 8/15/47 | 567,283 | 567,816 |
| United States Treasury Note/Bond | 2.750% | 11/15/47 | 488,525 | 489,136 |
| | | | | 79,042,055 |

Agency Bonds and Notes (1.9%)

| | | | | |
|------------|--------|---------|--------|--------|
| 2 AID-Iraq | 2.149% | 1/18/22 | 10,900 | 10,864 |
|------------|--------|---------|--------|--------|

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|----------------------------------|---------------|---------------------|----------------------|---------|
| 2 | AID-Israel | 5.500% | 9/18/23 | 542 | 630 |
| 2 | AID-Israel | 5.500% | 12/4/23 | 4,768 | 5,568 |
| 2 | AID-Israel | 5.500% | 4/26/24 | 20,405 | 23,985 |
| 2 | AID-Jordan | 1.945% | 6/23/19 | 7,750 | 7,738 |
| 2 | AID-Jordan | 2.503% | 10/30/20 | 10,100 | 10,167 |
| 2 | AID-Jordan | 2.578% | 6/30/22 | 3,400 | 3,416 |
| 2 | AID-Jordan | 3.000% | 6/30/25 | 5,200 | 5,336 |
| 2 | AID-Tunisia | 2.452% | 7/24/21 | 3,275 | 3,290 |
| 2 | AID-Tunisia | 1.416% | 8/5/21 | 3,860 | 3,725 |
| 2 | AID-Ukraine | 1.844% | 5/16/19 | 4,650 | 4,629 |
| 2 | AID-Ukraine | 1.847% | 5/29/20 | 11,500 | 11,403 |
| 2 | AID-Ukraine | 1.471% | 9/29/21 | 10,100 | 9,795 |
| 3 | Federal Farm Credit Banks | 5.150% | 11/15/19 | 15,675 | 16,593 |
| 3 | Federal Farm Credit Banks | 1.680% | 10/13/20 | 11,125 | 11,017 |
| 3 | Federal Farm Credit Banks | 3.500% | 12/20/23 | 5,000 | 5,310 |
| 3 | Federal Home Loan Banks | 1.250% | 1/16/19 | 74,700 | 74,269 |
| 3 | Federal Home Loan Banks | 1.375% | 3/18/19 | 30,000 | 29,829 |
| 3 | Federal Home Loan Banks | 1.375% | 5/28/19 | 19,800 | 19,661 |
| 3 | Federal Home Loan Banks | 1.125% | 6/21/19 | 77,000 | 76,158 |
| 3 | Federal Home Loan Banks | 0.875% | 8/5/19 | 53,850 | 52,978 |
| 3 | Federal Home Loan Banks | 1.000% | 9/26/19 | 61,000 | 60,044 |
| 3 | Federal Home Loan Banks | 1.500% | 10/21/19 | 82,565 | 81,933 |
| 3 | Federal Home Loan Banks | 1.375% | 11/15/19 | 47,300 | 46,809 |
| 3 | Federal Home Loan Banks | 1.875% | 3/13/20 | 795 | 793 |
| 3 | Federal Home Loan Banks | 4.125% | 3/13/20 | 8,100 | 8,473 |
| 3 | Federal Home Loan Banks | 3.375% | 6/12/20 | 25,725 | 26,565 |
| 3 | Federal Home Loan Banks | 1.375% | 9/28/20 | 26,600 | 26,139 |
| 3 | Federal Home Loan Banks | 5.250% | 12/11/20 | 6,850 | 7,471 |
| 3 | Federal Home Loan Banks | 1.375% | 2/18/21 | 24,475 | 23,963 |
| 3 | Federal Home Loan Banks | 2.250% | 6/11/21 | 30,750 | 30,893 |
| 3 | Federal Home Loan Banks | 5.625% | 6/11/21 | 19,450 | 21,709 |
| 3 | Federal Home Loan Banks | 1.125% | 7/14/21 | 54,350 | 52,502 |
| 3 | Federal Home Loan Banks | 1.875% | 11/29/21 | 73,000 | 72,227 |
| 3 | Federal Home Loan Banks | 2.125% | 3/10/23 | 26,920 | 26,677 |
| 3 | Federal Home Loan Banks | 2.875% | 6/14/24 | 40,400 | 41,467 |
| 3 | Federal Home Loan Banks | 5.375% | 8/15/24 | 24,600 | 28,988 |
| 3 | Federal Home Loan Banks | 2.875% | 9/13/24 | 14,985 | 15,367 |
| 3 | Federal Home Loan Banks | 5.500% | 7/15/36 | 19,780 | 27,101 |
| 4 | Federal Home Loan Mortgage Corp. | 3.750% | 3/27/19 | 60,938 | 62,343 |
| 4 | Federal Home Loan Mortgage Corp. | 1.125% | 4/15/19 | 60,000 | 59,440 |
| 4 | Federal Home Loan Mortgage Corp. | 1.750% | 5/30/19 | 62,000 | 61,892 |
| 4 | Federal Home Loan Mortgage Corp. | 0.875% | 7/19/19 | 52,884 | 52,059 |
| 4 | Federal Home Loan Mortgage Corp. | 1.250% | 8/1/19 | 21,826 | 21,602 |
| 4 | Federal Home Loan Mortgage Corp. | 1.375% | 8/15/19 | 31,000 | 30,735 |
| 4 | Federal Home Loan Mortgage Corp. | 1.250% | 10/2/19 | 103,270 | 102,061 |
| 4 | Federal Home Loan Mortgage Corp. | 0.000% | 11/29/19 | 150 | 144 |
| 4 | Federal Home Loan Mortgage Corp. | 1.500% | 1/17/20 | 91,400 | 90,557 |
| 4 | Federal Home Loan Mortgage Corp. | 1.375% | 4/20/20 | 22,187 | 21,885 |
| 4 | Federal Home Loan Mortgage Corp. | 1.375% | 5/1/20 | 43,383 | 42,769 |
| 4 | Federal Home Loan Mortgage Corp. | 1.625% | 9/29/20 | 14,000 | 13,850 |
| 4 | Federal Home Loan Mortgage Corp. | 1.875% | 11/17/20 | 48,739 | 48,503 |
| 4 | Federal Home Loan Mortgage Corp. | 1.125% | 8/12/21 | 25,000 | 24,124 |
| 4 | Federal Home Loan Mortgage Corp. | 2.375% | 1/13/22 | 194,689 | 195,960 |
| 4 | Federal Home Loan Mortgage Corp. | 6.750% | 9/15/29 | 3,606 | 5,013 |
| 4 | Federal Home Loan Mortgage Corp. | 6.750% | 3/15/31 | 90,204 | 128,750 |
| 4 | Federal Home Loan Mortgage Corp. | 6.250% | 7/15/32 | 8,604 | 12,047 |
| 4 | Federal National Mortgage Assn. | 1.125% | 12/14/18 | 65,222 | 64,799 |
| 4 | Federal National Mortgage Assn. | 1.375% | 1/28/19 | 75,000 | 74,653 |
| 4 | Federal National Mortgage Assn. | 1.875% | 2/19/19 | 53,110 | 53,134 |
| 4 | Federal National Mortgage Assn. | 1.000% | 2/26/19 | 32,450 | 32,144 |
| 4 | Federal National Mortgage Assn. | 1.750% | 6/20/19 | 48,425 | 48,332 |
| 4 | Federal National Mortgage Assn. | 0.875% | 8/2/19 | 116,360 | 114,484 |
| 4 | Federal National Mortgage Assn. | 1.000% | 8/28/19 | 95,000 | 93,593 |
| 4 | Federal National Mortgage Assn. | 1.750% | 9/12/19 | 67,575 | 67,380 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|---------------------------------|---------------|---------------------|----------------------|---------|
| 4 | Federal National Mortgage Assn. | 0.000% | 10/9/19 | 35,640 | 34,363 |
| 4 | Federal National Mortgage Assn. | 1.000% | 10/24/19 | 52,500 | 51,632 |
| 4 | Federal National Mortgage Assn. | 1.750% | 11/26/19 | 61,950 | 61,728 |
| 4 | Federal National Mortgage Assn. | 1.625% | 1/21/20 | 30,800 | 30,591 |
| 4 | Federal National Mortgage Assn. | 1.500% | 2/28/20 | 18,975 | 18,786 |
| 4 | Federal National Mortgage Assn. | 1.500% | 6/22/20 | 52,600 | 51,970 |
| 4 | Federal National Mortgage Assn. | 1.500% | 7/30/20 | 23,000 | 22,707 |
| 4 | Federal National Mortgage Assn. | 1.500% | 11/30/20 | 28,711 | 28,268 |
| 4 | Federal National Mortgage Assn. | 1.875% | 12/28/20 | 40,000 | 39,788 |
| 4 | Federal National Mortgage Assn. | 1.375% | 2/26/21 | 32,145 | 31,468 |
| 4 | Federal National Mortgage Assn. | 1.250% | 8/17/21 | 30,300 | 29,365 |
| 4 | Federal National Mortgage Assn. | 1.375% | 10/7/21 | 60,000 | 58,329 |
| 4 | Federal National Mortgage Assn. | 2.000% | 1/5/22 | 103,000 | 102,196 |
| 4 | Federal National Mortgage Assn. | 1.875% | 4/5/22 | 22,275 | 21,969 |
| 4 | Federal National Mortgage Assn. | 2.000% | 10/5/22 | 18,525 | 18,296 |
| 4 | Federal National Mortgage Assn. | 2.625% | 9/6/24 | 113,190 | 114,611 |
| 4 | Federal National Mortgage Assn. | 2.125% | 4/24/26 | 34,025 | 32,961 |
| 4 | Federal National Mortgage Assn. | 1.875% | 9/24/26 | 43,000 | 40,565 |
| 4 | Federal National Mortgage Assn. | 6.250% | 5/15/29 | 4,745 | 6,327 |
| 4 | Federal National Mortgage Assn. | 7.125% | 1/15/30 | 26,389 | 37,900 |
| 4 | Federal National Mortgage Assn. | 7.250% | 5/15/30 | 47,677 | 69,511 |
| 4 | Federal National Mortgage Assn. | 6.625% | 11/15/30 | 24,700 | 34,736 |
| 4 | Federal National Mortgage Assn. | 5.625% | 7/15/37 | 7,765 | 10,841 |
| 3 | Financing Corp. | 9.700% | 4/5/19 | 1,575 | 1,726 |
| | Private Export Funding Corp. | 4.375% | 3/15/19 | 8,760 | 9,008 |
| | Private Export Funding Corp. | 1.450% | 8/15/19 | 13,800 | 13,673 |
| | Private Export Funding Corp. | 2.250% | 3/15/20 | 8,000 | 8,031 |
| | Private Export Funding Corp. | 2.300% | 9/15/20 | 2,475 | 2,484 |
| | Private Export Funding Corp. | 4.300% | 12/15/21 | 10,975 | 11,801 |
| | Private Export Funding Corp. | 2.800% | 5/15/22 | 2,625 | 2,673 |
| | Private Export Funding Corp. | 2.050% | 11/15/22 | 8,335 | 8,207 |
| | Private Export Funding Corp. | 3.550% | 1/15/24 | 4,200 | 4,458 |
| | Private Export Funding Corp. | 2.450% | 7/15/24 | 8,300 | 8,260 |
| | Private Export Funding Corp. | 3.250% | 6/15/25 | 2,475 | 2,578 |
| | Resolution Funding Corp. | 8.125% | 10/15/19 | 450 | 498 |
| | Resolution Funding Corp. | 8.875% | 7/15/20 | 180 | 210 |
| | Resolution Funding Corp. | 8.625% | 1/15/30 | 110 | 173 |
| 3 | Tennessee Valley Authority | 3.875% | 2/15/21 | 10,915 | 11,487 |
| 3 | Tennessee Valley Authority | 1.875% | 8/15/22 | 7,300 | 7,176 |
| 3 | Tennessee Valley Authority | 2.875% | 9/15/24 | 9,637 | 9,852 |
| 3 | Tennessee Valley Authority | 6.750% | 11/1/25 | 17,300 | 22,301 |
| 3 | Tennessee Valley Authority | 2.875% | 2/1/27 | 29,750 | 30,276 |
| 3 | Tennessee Valley Authority | 7.125% | 5/1/30 | 27,165 | 39,010 |
| 3 | Tennessee Valley Authority | 4.650% | 6/15/35 | 15,169 | 18,426 |
| 3 | Tennessee Valley Authority | 5.880% | 4/1/36 | 10,200 | 14,245 |
| 3 | Tennessee Valley Authority | 6.150% | 1/15/38 | 920 | 1,348 |
| 3 | Tennessee Valley Authority | 5.500% | 6/15/38 | 2,550 | 3,484 |
| 3 | Tennessee Valley Authority | 5.250% | 9/15/39 | 17,590 | 23,619 |
| 3 | Tennessee Valley Authority | 4.875% | 1/15/48 | 6,951 | 9,021 |
| 3 | Tennessee Valley Authority | 5.375% | 4/1/56 | 6,250 | 8,805 |
| 3 | Tennessee Valley Authority | 4.625% | 9/15/60 | 7,468 | 9,394 |
| 3 | Tennessee Valley Authority | 4.250% | 9/15/65 | 14,725 | 17,340 |
| | | | | 3,756,207 | |

Conventional Mortgage-Backed Securities (21.3%)

| | | | | | |
|-------|-----------------|--------|-----------------|-----------|-----------|
| 4,5 | Fannie Mae Pool | 2.000% | 11/1/27–11/1/31 | 132,110 | 129,483 |
| 4,5,6 | Fannie Mae Pool | 2.500% | 11/1/26–10/1/46 | 1,326,489 | 1,327,628 |
| 4,5,6 | Fannie Mae Pool | 3.000% | 9/1/20–1/1/48 | 4,409,899 | 4,446,910 |
| 4,5,6 | Fannie Mae Pool | 3.500% | 10/1/18–2/1/48 | 5,029,776 | 5,183,386 |
| 4,5,6 | Fannie Mae Pool | 4.000% | 6/1/18–1/1/48 | 3,336,969 | 3,500,813 |
| 4,5,6 | Fannie Mae Pool | 4.500% | 1/1/18–1/1/48 | 1,302,731 | 1,391,777 |
| 4,5 | Fannie Mae Pool | 5.000% | 1/1/18–6/1/44 | 502,101 | 540,875 |
| 4,5 | Fannie Mae Pool | 5.500% | 1/1/18–2/1/42 | 445,511 | 488,419 |
| 4,5 | Fannie Mae Pool | 6.000% | 1/1/18–5/1/41 | 292,802 | 327,977 |
| 4,5 | Fannie Mae Pool | 6.500% | 3/1/18–10/1/39 | 74,403 | 82,496 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|--|---------------------------|---------------|---------------------|----------------------|-----------|
| 4.5 | Fannie Mae Pool | 7.000% | 11/1/18–11/1/38 | 23,122 | 26,240 |
| 4.5 | Fannie Mae Pool | 7.500% | 11/1/22–12/1/32 | 1,995 | 2,216 |
| 4.5 | Fannie Mae Pool | 8.000% | 11/1/21–9/1/31 | 737 | 812 |
| 4.5 | Fannie Mae Pool | 8.500% | 8/1/19–5/1/32 | 318 | 366 |
| 4.5 | Fannie Mae Pool | 9.000% | 1/1/19–8/1/30 | 66 | 70 |
| 4.5 | Fannie Mae Pool | 9.500% | 12/1/18–11/1/25 | 104 | 119 |
| 4.5 | Freddie Mac Gold Pool | 2.000% | 1/1/28–12/1/31 | 63,116 | 61,871 |
| 4.5 | Freddie Mac Gold Pool | 2.500% | 6/1/22–10/1/46 | 945,777 | 946,923 |
| 4.5,6 | Freddie Mac Gold Pool | 3.000% | 3/1/21–2/1/48 | 3,123,907 | 3,146,517 |
| 4.5,6 | Freddie Mac Gold Pool | 3.500% | 9/1/20–1/1/48 | 3,296,218 | 3,395,167 |
| 4.5,6 | Freddie Mac Gold Pool | 4.000% | 3/1/18–1/1/48 | 1,998,604 | 2,095,185 |
| 4.5,6 | Freddie Mac Gold Pool | 4.500% | 1/1/18–1/1/48 | 750,454 | 800,155 |
| 4.5 | Freddie Mac Gold Pool | 5.000% | 1/1/18–8/1/44 | 297,685 | 320,379 |
| 4.5 | Freddie Mac Gold Pool | 5.500% | 1/1/18–6/1/41 | 240,370 | 262,902 |
| 4.5 | Freddie Mac Gold Pool | 6.000% | 11/1/18–5/1/40 | 129,337 | 144,485 |
| 4.5 | Freddie Mac Gold Pool | 6.500% | 2/1/19–9/1/39 | 39,126 | 43,459 |
| 4.5 | Freddie Mac Gold Pool | 7.000% | 10/1/20–12/1/38 | 14,440 | 16,563 |
| 4.5 | Freddie Mac Gold Pool | 7.500% | 9/1/22–2/1/32 | 1,161 | 1,307 |
| 4.5 | Freddie Mac Gold Pool | 8.000% | 7/1/20–1/1/32 | 1,295 | 1,452 |
| 4.5 | Freddie Mac Gold Pool | 8.500% | 3/1/21–7/1/31 | 257 | 290 |
| 4.5 | Freddie Mac Gold Pool | 9.000% | 11/1/20–3/1/31 | 200 | 218 |
| 4.5 | Freddie Mac Gold Pool | 9.500% | 4/1/20–6/1/25 | 8 | 9 |
| 4.5 | Freddie Mac Gold Pool | 10.000% | 3/1/21–4/1/25 | 2 | 2 |
| 4.5 | Freddie Mac Non Gold Pool | 9.500% | 3/1/20 | 1 | 1 |
| 5 | Ginnie Mae I Pool | 3.000% | 1/15/26–3/15/45 | 193,423 | 196,034 |
| 5 | Ginnie Mae I Pool | 3.500% | 11/15/25–1/1/48 | 218,684 | 227,159 |
| 5 | Ginnie Mae I Pool | 4.000% | 8/15/18–1/1/48 | 293,598 | 307,788 |
| 5,6 | Ginnie Mae I Pool | 4.500% | 5/15/18–1/1/48 | 302,133 | 320,051 |
| 5 | Ginnie Mae I Pool | 4.750% | 8/15/33 | 12 | 13 |
| 5 | Ginnie Mae I Pool | 5.000% | 2/15/18–4/15/41 | 166,679 | 180,468 |
| 5 | Ginnie Mae I Pool | 5.500% | 2/15/18–2/15/41 | 91,128 | 100,598 |
| 5 | Ginnie Mae I Pool | 6.000% | 11/15/22–6/15/41 | 70,010 | 78,559 |
| 5 | Ginnie Mae I Pool | 6.500% | 9/15/23–1/15/39 | 17,354 | 19,124 |
| 5 | Ginnie Mae I Pool | 7.000% | 9/15/22–9/15/36 | 4,669 | 5,208 |
| 5 | Ginnie Mae I Pool | 7.500% | 9/15/22–6/15/32 | 2,078 | 2,252 |
| 5 | Ginnie Mae I Pool | 7.750% | 2/15/30 | 2 | 2 |
| 5 | Ginnie Mae I Pool | 8.000% | 1/15/22–12/15/30 | 1,399 | 1,531 |
| 5 | Ginnie Mae I Pool | 8.250% | 6/15/27 | 1 | 1 |
| 5 | Ginnie Mae I Pool | 8.500% | 2/15/20–3/15/31 | 300 | 317 |
| 5 | Ginnie Mae I Pool | 9.000% | 10/15/19–1/15/31 | 272 | 289 |
| 5 | Ginnie Mae I Pool | 9.500% | 8/15/18–9/15/25 | 58 | 61 |
| 5 | Ginnie Mae I Pool | 10.000% | 1/15/19–2/15/25 | 7 | 7 |
| 5 | Ginnie Mae I Pool | 10.500% | 6/15/20–2/15/25 | 5 | 5 |
| 5 | Ginnie Mae II Pool | 2.500% | 6/20/27–11/20/46 | 119,428 | 117,970 |
| 5,6 | Ginnie Mae II Pool | 3.000% | 10/20/26–1/1/48 | 3,090,063 | 3,125,159 |
| 5,6 | Ginnie Mae II Pool | 3.500% | 9/20/25–1/1/48 | 4,579,177 | 4,748,007 |
| 5,6 | Ginnie Mae II Pool | 4.000% | 9/20/25–1/1/48 | 2,135,381 | 2,233,202 |
| 5,6 | Ginnie Mae II Pool | 4.500% | 4/20/18–1/1/48 | 800,105 | 848,560 |
| 5 | Ginnie Mae II Pool | 5.000% | 12/20/32–11/20/44 | 310,807 | 336,257 |
| 5 | Ginnie Mae II Pool | 5.500% | 8/20/23–5/20/45 | 120,519 | 131,261 |
| 5 | Ginnie Mae II Pool | 6.000% | 7/20/23–12/20/41 | 37,328 | 41,492 |
| 5 | Ginnie Mae II Pool | 6.500% | 12/20/23–9/20/40 | 14,962 | 16,826 |
| 5 | Ginnie Mae II Pool | 7.000% | 3/20/28–11/20/38 | 2,790 | 3,298 |
| 5 | Ginnie Mae II Pool | 7.500% | 8/20/30 | 4 | 4 |
| 5 | Ginnie Mae II Pool | 8.500% | 10/20/30 | 8 | 10 |
| | | | | 41,727,985 | |
| Nonconventional Mortgage-Backed Securities (0.1%) | | | | | |
| 4.5 | Fannie Mae Pool | 2.124% | 3/1/43 | 6,850 | 6,830 |
| 4.5 | Fannie Mae Pool | 2.178% | 6/1/43 | 5,509 | 5,512 |
| 4.5 | Fannie Mae Pool | 2.196% | 10/1/42 | 3,652 | 3,717 |
| 4.5 | Fannie Mae Pool | 2.268% | 7/1/43 | 8,202 | 8,105 |
| 4.5 | Fannie Mae Pool | 2.393% | 10/1/42 | 3,426 | 3,428 |
| 4.5 | Fannie Mae Pool | 2.439% | 9/1/43 | 856 | 856 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------|-----------------|--------|-----------------|---------------------|----------------------|
| 4.5,7 | Fannie Mae Pool | 2.576% | 4/1/37 | 1,271 | 1,317 |
| 4.5 | Fannie Mae Pool | 2.713% | 12/1/43 | 3,705 | 3,848 |
| 4.5 | Fannie Mae Pool | 2.719% | 1/1/42 | 2,737 | 2,760 |
| 4.5 | Fannie Mae Pool | 2.722% | 3/1/42 | 3,670 | 3,820 |
| 4.5,7 | Fannie Mae Pool | 2.851% | 7/1/34 | 202 | 214 |
| 4.5,7 | Fannie Mae Pool | 2.886% | 9/1/43 | 5,342 | 5,631 |
| 4.5,8 | Fannie Mae Pool | 2.943% | 1/1/35 | 125 | 127 |
| 4.5,9 | Fannie Mae Pool | 2.985% | 6/1/37 | 421 | 441 |
| 4.5,8 | Fannie Mae Pool | 3.031% | 12/1/41 | 1,883 | 1,934 |
| 4.5,9 | Fannie Mae Pool | 3.057% | 5/1/33 | 10 | 10 |
| 4.5,8 | Fannie Mae Pool | 3.060% | 9/1/37 | 1,690 | 1,802 |
| 4.5,8 | Fannie Mae Pool | 3.067% | 10/1/37 | 835 | 855 |
| 4.5,9 | Fannie Mae Pool | 3.074% | 5/1/36 | 64 | 68 |
| 4.5,8 | Fannie Mae Pool | 3.081% | 2/1/41 | 1,114 | 1,172 |
| 4.5,8 | Fannie Mae Pool | 3.084% | 2/1/41 | 1,122 | 1,177 |
| 4.5,8 | Fannie Mae Pool | 3.085% | 2/1/37 | 3 | 3 |
| 4.5,9 | Fannie Mae Pool | 3.088% | 1/1/35 | 893 | 953 |
| 4.5,9 | Fannie Mae Pool | 3.107% | 12/1/36 | 13 | 13 |
| 4.5,7 | Fannie Mae Pool | 3.215% | 8/1/37 | 1,135 | 1,191 |
| 4.5,8 | Fannie Mae Pool | 3.243% | 1/1/35 | 1 | 1 |
| 4.5,9 | Fannie Mae Pool | 3.270% | 12/1/35 | 6 | 6 |
| 4.5,8 | Fannie Mae Pool | 3.285% | 2/1/36 | 952 | 968 |
| 4.5,8 | Fannie Mae Pool | 3.288% | 7/1/36 | 414 | 427 |
| 4.5,8 | Fannie Mae Pool | 3.304% | 10/1/34 | 10 | 11 |
| 4.5,8 | Fannie Mae Pool | 3.310% | 12/1/33 | 498 | 527 |
| 4.5,8 | Fannie Mae Pool | 3.325% | 11/1/33 | 320 | 339 |
| 4.5 | Fannie Mae Pool | 3.344% | 8/1/42 | 3,716 | 3,732 |
| 4.5,8 | Fannie Mae Pool | 3.354% | 12/1/40 | 1,115 | 1,171 |
| 4.5,8 | Fannie Mae Pool | 3.362% | 8/1/35 | 1,051 | 1,114 |
| 4.5,9 | Fannie Mae Pool | 3.363% | 7/1/38 | 235 | 247 |
| 4.5,8 | Fannie Mae Pool | 3.364% | 12/1/40 | 709 | 742 |
| 4.5,9 | Fannie Mae Pool | 3.371% | 12/1/35 | 803 | 846 |
| 4.5,8 | Fannie Mae Pool | 3.384% | 4/1/36 | 152 | 157 |
| 4.5,8 | Fannie Mae Pool | 3.385% | 11/1/36 | 401 | 423 |
| 4.5,8 | Fannie Mae Pool | 3.408% | 9/1/34–2/1/36 | 894 | 944 |
| 4.5,8 | Fannie Mae Pool | 3.410% | 9/1/40 | 1,187 | 1,253 |
| 4.5,8 | Fannie Mae Pool | 3.411% | 1/1/37 | 690 | 736 |
| 4.5,8 | Fannie Mae Pool | 3.415% | 7/1/35–6/1/36 | 824 | 864 |
| 4.5,8 | Fannie Mae Pool | 3.422% | 10/1/37 | 1,160 | 1,192 |
| 4.5,8 | Fannie Mae Pool | 3.432% | 4/1/37 | 133 | 140 |
| 4.5,8 | Fannie Mae Pool | 3.435% | 12/1/40 | 1,363 | 1,425 |
| 4.5,8 | Fannie Mae Pool | 3.440% | 10/1/39–9/1/42 | 3,987 | 4,147 |
| 4.5,8 | Fannie Mae Pool | 3.445% | 7/1/39 | 271 | 281 |
| 4.5,8 | Fannie Mae Pool | 3.448% | 8/1/40–6/1/42 | 4,289 | 4,468 |
| 4.5,7 | Fannie Mae Pool | 3.453% | 5/1/42 | 3,808 | 3,970 |
| 4.5,8 | Fannie Mae Pool | 3.455% | 11/1/39 | 464 | 491 |
| 4.5,8 | Fannie Mae Pool | 3.473% | 1/1/40 | 1,061 | 1,100 |
| 4.5,8 | Fannie Mae Pool | 3.474% | 1/1/42 | 1,843 | 1,932 |
| 4.5,8 | Fannie Mae Pool | 3.475% | 5/1/40 | 828 | 881 |
| 4.5,8 | Fannie Mae Pool | 3.476% | 2/1/41 | 836 | 839 |
| 4.5,8 | Fannie Mae Pool | 3.481% | 5/1/35–5/1/42 | 1,645 | 1,719 |
| 4.5,8 | Fannie Mae Pool | 3.487% | 4/1/36 | 409 | 429 |
| 4.5,8 | Fannie Mae Pool | 3.500% | 10/1/40 | 1,621 | 1,704 |
| 4.5,7 | Fannie Mae Pool | 3.516% | 7/1/42 | 1,321 | 1,420 |
| 4.5,9 | Fannie Mae Pool | 3.518% | 9/1/33 | 4 | 4 |
| 4.5,8 | Fannie Mae Pool | 3.520% | 4/1/37 | 198 | 212 |
| 4.5,9 | Fannie Mae Pool | 3.525% | 11/1/32 | 12 | 13 |
| 4.5,8 | Fannie Mae Pool | 3.529% | 3/1/41 | 2,088 | 2,191 |
| 4.5,7 | Fannie Mae Pool | 3.535% | 7/1/37 | 382 | 406 |
| 4.5,7 | Fannie Mae Pool | 3.545% | 8/1/39 | 1,975 | 2,024 |
| 4.5,8 | Fannie Mae Pool | 3.555% | 11/1/41 | 2,081 | 2,215 |
| 4.5,8 | Fannie Mae Pool | 3.556% | 3/1/42 | 769 | 823 |
| 4.5,8 | Fannie Mae Pool | 3.560% | 9/1/33–10/1/40 | 3,792 | 3,997 |
| 4.5,8 | Fannie Mae Pool | 3.563% | 11/1/41–12/1/41 | 3,445 | 3,636 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---------------------------------|--------|-----------------|---------------------|----------------------|
| 4,5,8,9 Fannie Mae Pool | 3.565% | 11/1/36–12/1/40 | 1,818 | 1,912 |
| 4,5,8 Fannie Mae Pool | 3.567% | 12/1/39 | 1,367 | 1,421 |
| 4,5,8 Fannie Mae Pool | 3.572% | 9/1/40 | 2,662 | 2,806 |
| 4,5,8 Fannie Mae Pool | 3.575% | 3/1/41 | 1,694 | 1,803 |
| 4,5,8 Fannie Mae Pool | 3.576% | 7/1/38 | 346 | 357 |
| 4,5,8 Fannie Mae Pool | 3.585% | 11/1/35 | — | — |
| 4,5,8 Fannie Mae Pool | 3.590% | 8/1/39 | 679 | 715 |
| 4,5,8 Fannie Mae Pool | 3.604% | 11/1/34–11/1/39 | 1,404 | 1,478 |
| 4,5 Fannie Mae Pool | 3.615% | 4/1/41 | 1,822 | 1,848 |
| 4,5,8 Fannie Mae Pool | 3.632% | 5/1/40 | 379 | 395 |
| 4,5,8 Fannie Mae Pool | 3.635% | 5/1/41 | 1,435 | 1,509 |
| 4,5 Fannie Mae Pool | 3.637% | 7/1/41 | 4,445 | 4,691 |
| 4,5,8 Fannie Mae Pool | 3.638% | 10/1/37 | 63 | 67 |
| 4,5,8 Fannie Mae Pool | 3.649% | 4/1/37 | 94 | 100 |
| 4,5,7 Fannie Mae Pool | 3.651% | 2/1/42 | 2,341 | 2,498 |
| 4,5,8 Fannie Mae Pool | 3.655% | 1/1/37 | 57 | 60 |
| 4,5 Fannie Mae Pool | 3.703% | 6/1/41 | 475 | 500 |
| 4,5 Fannie Mae Pool | 3.768% | 6/1/41 | 2,052 | 2,165 |
| 4,5,8 Fannie Mae Pool | 3.787% | 5/1/36 | 86 | 87 |
| 4,5,8 Fannie Mae Pool | 3.864% | 10/1/36 | 516 | 556 |
| 4,5,8 Fannie Mae Pool | 5.188% | 3/1/38 | 224 | 229 |
| 4,5,9 Fannie Mae Pool | 5.860% | 12/1/37 | 1,002 | 1,032 |
| 4,5 Freddie Mac Non Gold Pool | 2.386% | 5/1/42 | 685 | 684 |
| 4,5 Freddie Mac Non Gold Pool | 2.538% | 11/1/43 | 1,449 | 1,452 |
| 4,5 Freddie Mac Non Gold Pool | 2.717% | 2/1/42 | 1,728 | 1,738 |
| 4,5,8 Freddie Mac Non Gold Pool | 2.735% | 10/1/37 | 57 | 58 |
| 4,5 Freddie Mac Non Gold Pool | 2.804% | 1/1/41 | 2,302 | 2,403 |
| 4,5,7 Freddie Mac Non Gold Pool | 2.855% | 5/1/37–6/1/37 | 574 | 588 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.023% | 6/1/36 | 9 | 9 |
| 4,5,7 Freddie Mac Non Gold Pool | 3.039% | 3/1/37 | 239 | 251 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.081% | 7/1/35 | 389 | 408 |
| 4,5,7 Freddie Mac Non Gold Pool | 3.090% | 1/1/37 | 924 | 972 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.103% | 8/1/37 | 55 | 55 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.109% | 2/1/36 | 409 | 427 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.125% | 6/1/35 | 4 | 4 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.168% | 10/1/36 | 620 | 670 |
| 4,5 Freddie Mac Non Gold Pool | 3.189% | 1/1/41 | 428 | 450 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.212% | 5/1/36 | 750 | 786 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.231% | 6/1/34 | 3 | 3 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.250% | 1/1/38 | 418 | 442 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.269% | 4/1/37 | 269 | 11 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.296% | 3/1/37 | 54 | 57 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.352% | 1/1/35 | 129 | 139 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.357% | 3/1/37 | 166 | 169 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.364% | 2/1/37 | 312 | 331 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.375% | 8/1/34 | 2 | 2 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.376% | 12/1/40 | 1,738 | 1,801 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.377% | 12/1/36 | 476 | 504 |
| 4,5 Freddie Mac Non Gold Pool | 3.388% | 3/1/42 | 1,856 | 1,951 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.395% | 11/1/36 | 330 | 340 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.410% | 10/1/37 | 838 | 870 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.423% | 3/1/37 | 97 | 97 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.474% | 9/1/37 | 963 | 986 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.492% | 12/1/36 | 738 | 760 |
| 4,5,9 Freddie Mac Non Gold Pool | 3.494% | 11/1/34 | 1,017 | 1,061 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.496% | 12/1/34 | 325 | 329 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.500% | 4/1/33–5/1/38 | 110 | 115 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.503% | 5/1/33 | 22 | 22 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.505% | 12/1/40 | 466 | 482 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.506% | 2/1/42 | 620 | 648 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.508% | 12/1/34 | 11 | 12 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.515% | 4/1/35–12/1/36 | 241 | 258 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.524% | 12/1/35 | 806 | 847 |
| 4,5,8 Freddie Mac Non Gold Pool | 3.530% | 3/1/36 | 4 | 4 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|--|---|---------------|---------------------|----------------------|--------|
| 4.5.8 | Freddie Mac Non Gold Pool | 3.544% | 6/1/37 | 1,020 | 1,086 |
| 4.5.9 | Freddie Mac Non Gold Pool | 3.565% | 12/1/34 | 33 | 34 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.591% | 6/1/41 | 147 | 149 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.598% | 12/1/39 | 361 | 383 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.606% | 1/1/37 | 558 | 590 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.615% | 3/1/41 | 537 | 569 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.630% | 5/1/40–11/1/40 | 1,871 | 1,922 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.635% | 7/1/38 | 666 | 675 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.649% | 9/1/40 | 1,233 | 1,293 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.650% | 11/1/40 | 996 | 1,025 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.652% | 8/1/37–2/1/41 | 829 | 872 |
| 4.5.9 | Freddie Mac Non Gold Pool | 3.659% | 11/1/33 | 3 | 3 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.660% | 2/1/41 | 1,480 | 1,570 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.686% | 6/1/37 | 587 | 620 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.688% | 3/1/37 | 655 | 695 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.701% | 6/1/41 | 675 | 704 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.706% | 5/1/40 | 372 | 387 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.708% | 6/1/40 | 1,166 | 1,198 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.714% | 6/1/40 | 1,482 | 1,553 |
| 4.5.8 | Freddie Mac Non Gold Pool | 3.753% | 5/1/37 | 1,013 | 1,044 |
| 4.5 | Freddie Mac Non Gold Pool | 4.865% | 3/1/38 | 515 | 539 |
| 5.9 | Ginnie Mae II Pool | 2.250% | 10/20/38–12/20/42 | 9,414 | 9,698 |
| 5.9 | Ginnie Mae II Pool | 2.375% | 1/20/41–3/20/43 | 13,852 | 14,261 |
| 5.9 | Ginnie Mae II Pool | 2.500% | 10/20/41 | 2,268 | 2,367 |
| 5.9 | Ginnie Mae II Pool | 2.625% | 6/20/29–6/20/43 | 8,894 | 9,121 |
| 5.9 | Ginnie Mae II Pool | 2.750% | 7/20/38–8/20/41 | 3,056 | 3,140 |
| 5.9 | Ginnie Mae II Pool | 3.000% | 11/20/40–10/20/41 | 1,912 | 1,977 |
| 5.9 | Ginnie Mae II Pool | 3.125% | 5/20/41 | 1,105 | 1,145 |
| 5 | Ginnie Mae II Pool | 3.500% | 12/20/43–1/20/44 | 2,782 | 2,805 |
| | | | | 222,801 | |
| Total U.S. Government and Agency Obligations (Cost \$124,965,760) | | | | 124,749,048 | |
| Asset-Backed/Commercial Mortgage-Backed Securities (2.5%) | | | | | |
| 5 | AEP Texas Central Transition Funding II LLC 2006-A | 5.170% | 1/1/18 | 520 | 521 |
| 5 | Ally Auto Receivables Trust 2014-1 | 1.530% | 4/15/19 | 620 | 620 |
| 5 | Ally Auto Receivables Trust 2014-3 | 1.280% | 6/17/19 | 505 | 505 |
| 5 | Ally Auto Receivables Trust 2014-3 | 1.720% | 3/16/20 | 2,000 | 1,999 |
| 5 | Ally Auto Receivables Trust 2015-1 | 1.390% | 9/16/19 | 551 | 551 |
| 5 | Ally Auto Receivables Trust 2015-1 | 1.750% | 5/15/20 | 1,750 | 1,748 |
| 5 | Ally Auto Receivables Trust 2015-2 | 1.490% | 11/15/19 | 1,793 | 1,792 |
| 5 | Ally Auto Receivables Trust 2015-2 | 1.840% | 6/15/20 | 2,225 | 2,222 |
| 5 | Ally Auto Receivables Trust 2017-4 | 1.750% | 12/15/21 | 9,056 | 8,988 |
| 5 | Ally Auto Receivables Trust 2017-4 | 1.960% | 7/15/22 | 3,128 | 3,092 |
| 5 | Ally Master Owner Trust Series 2015-3 | 1.630% | 5/15/20 | 7,725 | 7,720 |
| 5 | American Express Credit Account Master Trust 2017-1 | 1.930% | 9/15/22 | 14,900 | 14,830 |
| 5 | American Express Credit Account Master Trust 2017-3 | 1.770% | 11/15/22 | 8,500 | 8,426 |
| 5 | American Express Credit Account Master Trust 2017-6 | 2.040% | 5/15/23 | 21,800 | 21,697 |
| 5 | American Express Credit Account Master Trust 2017-7 | 2.350% | 5/15/25 | 13,300 | 13,253 |
| 5 | AmeriCredit Automobile Receivables Trust 2015-2 | 1.270% | 1/8/20 | 466 | 466 |
| 5 | AmeriCredit Automobile Receivables Trust 2016-3 | 1.460% | 5/10/21 | 4,275 | 4,255 |
| 5 | AmeriCredit Automobile Receivables Trust 2017-3 | 1.900% | 3/18/22 | 4,570 | 4,537 |
| 5 | BA Credit Card Trust 2017-A1 | 1.950% | 8/15/22 | 14,500 | 14,436 |
| 5 | Banc of America Commercial Mortgage Trust 2015-UBS7 | 3.429% | 9/15/48 | 2,350 | 2,427 |
| 5 | Banc of America Commercial Mortgage Trust 2015-UBS7 | 3.705% | 9/15/48 | 4,100 | 4,268 |
| 5 | Banc of America Commercial Mortgage Trust 2017-BNK3 | 3.574% | 2/15/50 | 9,108 | 9,425 |
| 5 | Banc of America Commercial Mortgage Trust 2017-BNK3 | 3.748% | 2/15/50 | 3,542 | 3,616 |
| 5 | BANK 2017 - BNK5 | 3.390% | 6/15/60 | 9,750 | 9,933 |
| 5 | BANK 2017 - BNK5 | 3.624% | 6/15/60 | 4,450 | 4,513 |
| 5 | BANK 2017 - BNK6 | 3.518% | 7/15/60 | 3,388 | 3,484 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| 5 BANK 2017 - BNK6 | 3.741% | 7/15/60 | 3,388 | 3,473 |
| 5 BANK 2017 - BNK7 | 3.175% | 9/15/60 | 5,925 | 5,942 |
| 5 BANK 2017 - BNK7 | 3.435% | 9/15/60 | 3,675 | 3,757 |
| 5 BANK 2017 - BNK7 | 3.748% | 9/15/60 | 4,100 | 4,189 |
| 5 BANK 2017 - BNK8 | 3.488% | 11/15/50 | 8,000 | 8,207 |
| 5 BANK 2017 - BNK8 | 3.731% | 11/15/50 | 1,325 | 1,358 |
| 5 BANK 2017 - BNK9 | 3.279% | 11/15/54 | 8,000 | 8,068 |
| 5 BANK 2017 - BNK9 | 3.538% | 11/15/54 | 8,000 | 8,241 |
| Bank of Nova Scotia | 2.125% | 9/11/19 | 10,900 | 10,861 |
| Bank of Nova Scotia | 1.850% | 4/14/20 | 24,700 | 24,431 |
| Bank of Nova Scotia | 1.875% | 4/26/21 | 8,800 | 8,607 |
| 5 Barclays Dryrock Issuance Trust 2015-2 | 1.560% | 3/15/21 | 4,525 | 4,521 |
| 5 Barclays Dryrock Issuance Trust 2016-1 | 1.520% | 5/16/22 | 8,050 | 7,973 |
| 5 BBCMS MORTGAGE TRUST 2017-C1 | 3.674% | 2/15/50 | 17,475 | 18,125 |
| 5 BBCMS MORTGAGE TRUST 2017-C1 | 3.898% | 2/15/50 | 4,675 | 4,879 |
| 5 Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26 | 5.513% | 1/12/45 | 1,916 | 1,919 |
| 5 BMW Vehicle Lease Trust 2015-2 | 1.400% | 9/20/18 | 378 | 378 |
| 5 BMW Vehicle Lease Trust 2015-2 | 1.550% | 2/20/19 | 2,075 | 2,074 |
| 5 BMW Vehicle Lease Trust 2017-2 | 2.070% | 10/20/20 | 3,575 | 3,565 |
| 5 BMW Vehicle Owner Trust 2014-A | 1.500% | 2/25/21 | 2,356 | 2,354 |
| 5 Capital Auto Receivables Asset Trust 2015-1 | 1.610% | 6/20/19 | 1,913 | 1,913 |
| 5 Capital Auto Receivables Asset Trust 2015-1 | 1.860% | 10/21/19 | 2,000 | 2,000 |
| 5 Capital Auto Receivables Asset Trust 2015-2 | 1.730% | 9/20/19 | 3,002 | 3,002 |
| 5 Capital Auto Receivables Asset Trust 2015-2 | 1.970% | 1/21/20 | 2,900 | 2,901 |
| 5 Capital Auto Receivables Asset Trust 2015-3 | 1.940% | 1/21/20 | 4,388 | 4,389 |
| 5 Capital Auto Receivables Asset Trust 2015-3 | 2.130% | 5/20/20 | 3,000 | 3,003 |
| 5 Capital Auto Receivables Asset Trust 2015-4 | 1.830% | 3/20/20 | 4,550 | 4,549 |
| 5 Capital Auto Receivables Asset Trust 2015-4 | 2.010% | 7/20/20 | 2,950 | 2,950 |
| 5 Capital Auto Receivables Asset Trust 2016-3 | 1.690% | 3/20/21 | 3,225 | 3,198 |
| 5 Capital One Multi-Asset Execution Trust 2015-A2 | 2.080% | 3/15/23 | 12,000 | 11,970 |
| 5 Capital One Multi-Asset Execution Trust 2015-A5 | 1.600% | 5/17/21 | 5,675 | 5,670 |
| 5 Capital One Multi-Asset Execution Trust 2015-A8 | 2.050% | 8/15/23 | 8,200 | 8,161 |
| 5 Capital One Multi-Asset Execution Trust 2016-A3 | 1.340% | 4/15/22 | 8,575 | 8,485 |
| 5 Capital One Multi-Asset Execution Trust 2016-A4 | 1.330% | 6/15/22 | 11,400 | 11,259 |
| 5 Capital One Multi-Asset Execution Trust 2016-A6 | 1.820% | 9/15/22 | 10,300 | 10,245 |
| 5 Capital One Multi-Asset Execution Trust 2017-A1 | 2.000% | 1/17/23 | 9,475 | 9,428 |
| 5 Capital One Multi-Asset Execution Trust 2017-A3 | 2.430% | 1/15/25 | 9,850 | 9,813 |
| 5 Capital One Multi-Asset Execution Trust 2017-A4 | 1.990% | 7/17/23 | 15,200 | 15,105 |
| 5 Capital One Multi-Asset Execution Trust 2017-A6 | 2.290% | 7/15/25 | 12,800 | 12,707 |
| 5 CarMax Auto Owner Trust 2013-4 | 1.280% | 5/15/19 | 138 | 138 |
| 5 CarMax Auto Owner Trust 2014-1 | 1.320% | 7/15/19 | 506 | 506 |
| 5 CarMax Auto Owner Trust 2014-2 | 1.610% | 10/15/19 | 1,584 | 1,583 |
| 5 CarMax Auto Owner Trust 2014-3 | 1.160% | 6/17/19 | 214 | 213 |
| 5 CarMax Auto Owner Trust 2014-3 | 1.730% | 2/18/20 | 1,625 | 1,624 |
| 5 CarMax Auto Owner Trust 2014-4 | 1.250% | 11/15/19 | 1,279 | 1,278 |
| 5 CarMax Auto Owner Trust 2015-2 | 1.370% | 3/16/20 | 1,541 | 1,538 |
| 5 CarMax Auto Owner Trust 2015-2 | 1.800% | 3/15/21 | 1,575 | 1,568 |
| 5 CarMax Auto Owner Trust 2015-3 | 1.630% | 5/15/20 | 3,917 | 3,910 |
| 5 CarMax Auto Owner Trust 2015-3 | 1.980% | 2/16/21 | 1,300 | 1,297 |
| 5 CarMax Auto Owner Trust 2015-4 | 1.560% | 11/16/20 | 3,550 | 3,540 |
| 5 CarMax Auto Owner Trust 2015-4 | 1.830% | 6/15/21 | 2,050 | 2,035 |
| 5 CarMax Auto Owner Trust 2016-3 | 1.390% | 5/17/21 | 4,875 | 4,835 |
| 5 CarMax Auto Owner Trust 2016-3 | 1.600% | 1/18/22 | 1,685 | 1,657 |
| 5 CarMax Auto Owner Trust 2017-4 | 2.110% | 10/17/22 | 4,525 | 4,502 |
| 5 CarMax Auto Owner Trust 2017-4 | 2.330% | 5/15/23 | 3,200 | 3,178 |
| 5 CD 2016-CD1 Commercial Mortgage Trust | 2.724% | 8/10/49 | 9,075 | 8,819 |
| 5 CD 2016-CD2 Commercial Mortgage Trust | 3.526% | 11/10/49 | 7,300 | 7,535 |
| 5 CD 2017-CD3 Commercial Mortgage Trust | 3.453% | 2/10/50 | 1,285 | 1,322 |
| 5 CD 2017-CD3 Commercial Mortgage Trust | 3.631% | 2/10/50 | 9,773 | 10,192 |
| 5 CD 2017-CD3 Commercial Mortgage Trust | 3.833% | 2/10/50 | 2,542 | 2,609 |
| 5 CD 2017-CD4 Commercial Mortgage Trust | 3.514% | 5/10/50 | 5,133 | 5,299 |
| 5 CD 2017-CD4 Commercial Mortgage Trust | 3.747% | 5/10/50 | 3,000 | 3,064 |
| 5 CD 2017-CD5 Commercial Mortgage Trust | 3.431% | 8/15/50 | 3,500 | 3,589 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|--|---------------|---------------------|----------------------|--------|
| 5 | CD 2017-CD6 Commercial Mortgage Trust | 3.332% | 11/13/50 | 3,300 | 3,376 |
| 5 | CD 2017-CD6 Commercial Mortgage Trust | 3.456% | 11/13/50 | 6,575 | 6,768 |
| 5 | CD 2017-CD6 Commercial Mortgage Trust | 3.709% | 11/13/50 | 3,825 | 3,912 |
| 5 | CenterPoint Energy Transition Bond Co. II LLC 2005-A | 5.302% | 8/1/20 | 1,030 | 1,057 |
| 5 | CenterPoint Energy Transition Bond Co. IV LLC 2012-1 | 3.028% | 10/15/25 | 9,483 | 9,697 |
| 5 | CFCRE Commercial Mortgage Trust 2016-C3 | 3.865% | 1/10/48 | 5,800 | 6,068 |
| 5 | CFCRE Commercial Mortgage Trust 2016-C4 | 3.283% | 5/10/58 | 8,250 | 8,250 |
| 5 | CFCRE Commercial Mortgage Trust 2016-C4 | 3.691% | 5/10/58 | 5,900 | 5,978 |
| 5 | CFCRE Commercial Mortgage Trust 2016-C6 | 3.217% | 11/10/49 | 14,200 | 14,107 |
| 5 | CFCRE Commercial Mortgage Trust 2017-C8 | 3.572% | 6/15/50 | 3,650 | 3,722 |
| 5 | Chase Issuance Trust 2012-A4 | 1.580% | 8/16/21 | 8,596 | 8,528 |
| 5 | Chase Issuance Trust 2012-A7 | 2.160% | 9/16/24 | 20,440 | 20,227 |
| 5 | Chase Issuance Trust 2013-A1 | 1.300% | 2/18/20 | 13,650 | 13,644 |
| 5 | Chase Issuance Trust 2014-A2 | 2.770% | 3/15/23 | 11,150 | 11,307 |
| 5 | Chase Issuance Trust 2015-A4 | 1.840% | 4/15/22 | 8,400 | 8,340 |
| 5 | Chase Issuance Trust 2015-A5 | 1.360% | 4/15/20 | 16,950 | 16,933 |
| 5 | Chase Issuance Trust 2016-A2 | 1.370% | 6/15/21 | 11,525 | 11,413 |
| 5 | Chase Issuance Trust 2016-A4 | 1.490% | 7/15/22 | 9,850 | 9,677 |
| 5 | Chase Issuance Trust 2016-A5 | 1.270% | 7/15/21 | 11,650 | 11,500 |
| 5 | Citibank Credit Card Issuance Trust 2008-A1 | 5.350% | 2/7/20 | 11,546 | 11,588 |
| 5 | Citibank Credit Card Issuance Trust 2014-A1 | 2.880% | 1/23/23 | 10,460 | 10,643 |
| 5 | Citibank Credit Card Issuance Trust 2014-A5 | 2.680% | 6/7/23 | 12,342 | 12,478 |
| 5 | Citibank Credit Card Issuance Trust 2014-A6 | 2.150% | 7/15/21 | 27,675 | 27,711 |
| 5 | Citibank Credit Card Issuance Trust 2014-A8 | 1.730% | 4/9/20 | 16,450 | 16,447 |
| 5 | Citibank Credit Card Issuance Trust 2016-A2 | 2.190% | 11/20/23 | 11,325 | 11,239 |
| 5 | Citibank Credit Card Issuance Trust 2017-A2 | 1.740% | 1/19/21 | 19,400 | 19,361 |
| 5 | Citibank Credit Card Issuance Trust 2017-A9 | 1.800% | 9/20/21 | 19,680 | 19,576 |
| 5 | Citigroup Commercial Mortgage Trust 2012-GC8 | 3.024% | 9/10/45 | 5,450 | 5,525 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC11 | 3.093% | 4/10/46 | 3,165 | 3,209 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC11 | 3.422% | 4/10/46 | 2,000 | 2,014 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC15 | 3.161% | 9/10/46 | 2,818 | 2,834 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC15 | 3.942% | 9/10/46 | 1,200 | 1,248 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC15 | 4.371% | 9/10/46 | 1,975 | 2,130 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC15 | 4.649% | 9/10/46 | 2,875 | 3,105 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC17 | 3.675% | 11/10/46 | 875 | 902 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC17 | 4.131% | 11/10/46 | 2,900 | 3,082 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC17 | 4.544% | 11/10/46 | 1,150 | 1,233 |
| 5 | Citigroup Commercial Mortgage Trust 2013-GC17 | 5.095% | 11/10/46 | 1,150 | 1,256 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC19 | 2.790% | 3/10/47 | 1,840 | 1,848 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC19 | 3.552% | 3/10/47 | 1,150 | 1,188 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC19 | 4.023% | 3/10/47 | 1,700 | 1,801 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC19 | 4.345% | 3/10/47 | 1,425 | 1,508 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC21 | 3.477% | 5/10/47 | 625 | 644 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC21 | 3.855% | 5/10/47 | 3,025 | 3,176 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC21 | 4.328% | 5/10/47 | 2,450 | 2,518 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC23 | 3.622% | 7/10/47 | 3,875 | 4,035 |
| 5 | Citigroup Commercial Mortgage Trust 2014-GC25 | 3.635% | 10/10/47 | 8,525 | 8,848 |
| 5 | Citigroup Commercial Mortgage Trust 2015-GC27 | 3.137% | 2/10/48 | 11,450 | 11,538 |
| 5 | Citigroup Commercial Mortgage Trust 2015-GC27 | 3.571% | 2/10/48 | 4,550 | 4,595 |
| 5 | Citigroup Commercial Mortgage Trust 2015-GC29 | 2.674% | 4/10/48 | 2,275 | 2,283 |
| 5 | Citigroup Commercial Mortgage Trust 2015-GC29 | 3.192% | 4/10/48 | 9,075 | 9,157 |
| 5 | Citigroup Commercial Mortgage Trust 2015-GC29 | 3.758% | 4/10/48 | 4,365 | 4,292 |
| 5 | Citigroup Commercial Mortgage Trust 2015-GC31 | 3.762% | 6/10/48 | 4,625 | 4,843 |
| 5 | Citigroup Commercial Mortgage Trust 2015-GC33 | 3.778% | 9/10/58 | 5,725 | 6,002 |
| 5 | Citigroup Commercial Mortgage Trust 2016-C1 | 3.003% | 5/10/49 | 3,400 | 3,401 |
| 5 | Citigroup Commercial Mortgage Trust 2016-C1 | 3.209% | 5/10/49 | 6,500 | 6,551 |
| 5 | Citigroup Commercial Mortgage Trust 2016-C2 | 2.832% | 8/10/49 | 3,500 | 3,414 |
| 5 | Citigroup Commercial Mortgage Trust 2016-GC36 | 3.616% | 2/10/49 | 11,425 | 11,821 |
| 5 | Citigroup Commercial Mortgage Trust 2016-P4 | 2.902% | 7/10/49 | 3,825 | 3,770 |
| 5 | Citigroup Commercial Mortgage Trust 2017-B1 | 3.458% | 8/15/50 | 13,430 | 13,789 |
| 5 | Citigroup Commercial Mortgage Trust 2017-B1 | 3.711% | 8/15/50 | 2,675 | 2,736 |
| 5 | Citigroup Commercial Mortgage Trust 2017-C4 | 3.471% | 10/12/50 | 8,000 | 8,192 |
| 5 | Citigroup Commercial Mortgage Trust 2017-C4 | 3.764% | 10/12/50 | 2,125 | 2,164 |
| 5 | COMM 2012-CCRE2 Mortgage Trust | 3.147% | 8/15/45 | 2,580 | 2,619 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|------|---------------------------------|---------------|---------------------|----------------------|-------|
| 5 | COMM 2012-CCRE2 Mortgage Trust | 3.791% | 8/15/45 | 2,950 | 3,030 |
| 5 | COMM 2012-CCRE3 Mortgage Trust | 2.822% | 10/15/45 | 5,000 | 5,008 |
| 5,10 | COMM 2012-CCRE3 Mortgage Trust | 3.416% | 10/15/45 | 3,548 | 3,606 |
| 5 | COMM 2012-CCRE4 Mortgage Trust | 2.853% | 10/15/45 | 5,150 | 5,151 |
| 5 | COMM 2012-CCRE5 Mortgage Trust | 2.771% | 12/10/45 | 1,500 | 1,498 |
| 5 | COMM 2013-CCRE10 Mortgage Trust | 4.210% | 8/10/46 | 1,120 | 1,196 |
| 5 | COMM 2013-CCRE11 Mortgage Trust | 3.047% | 8/10/50 | 1,430 | 1,443 |
| 5 | COMM 2013-CCRE11 Mortgage Trust | 3.660% | 8/10/50 | 1,430 | 1,485 |
| 5 | COMM 2013-CCRE11 Mortgage Trust | 3.983% | 8/10/50 | 1,910 | 2,015 |
| 5 | COMM 2013-CCRE11 Mortgage Trust | 4.258% | 8/10/50 | 6,600 | 7,065 |
| 5 | COMM 2013-CCRE11 Mortgage Trust | 4.715% | 8/10/50 | 1,430 | 1,546 |
| 5 | COMM 2013-CCRE12 Mortgage Trust | 1.295% | 10/10/46 | 149 | 148 |
| 5 | COMM 2013-CCRE12 Mortgage Trust | 2.904% | 10/10/46 | 1,700 | 1,709 |
| 5 | COMM 2013-CCRE12 Mortgage Trust | 3.623% | 10/10/46 | 1,700 | 1,758 |
| 5 | COMM 2013-CCRE12 Mortgage Trust | 3.765% | 10/10/46 | 2,275 | 2,377 |
| 5 | COMM 2013-CCRE12 Mortgage Trust | 4.046% | 10/10/46 | 1,700 | 1,802 |
| 5 | COMM 2013-CCRE12 Mortgage Trust | 4.300% | 10/10/46 | 1,150 | 1,218 |
| 5 | COMM 2013-CCRE12 Mortgage Trust | 4.762% | 10/10/46 | 575 | 602 |
| 5 | COMM 2013-CCRE13 Mortgage Trust | 1.259% | 11/12/46 | 186 | 186 |
| 5 | COMM 2013-CCRE13 Mortgage Trust | 3.039% | 11/10/46 | 875 | 881 |
| 5 | COMM 2013-CCRE13 Mortgage Trust | 3.706% | 11/10/46 | 575 | 596 |
| 5 | COMM 2013-CCRE13 Mortgage Trust | 4.194% | 11/12/46 | 5,850 | 6,241 |
| 5 | COMM 2013-CCRE13 Mortgage Trust | 4.449% | 11/10/46 | 1,750 | 1,864 |
| 5 | COMM 2013-CCRE6 Mortgage Trust | 3.101% | 3/10/46 | 2,908 | 2,947 |
| 5 | COMM 2013-CCRE7 Mortgage Trust | 3.213% | 3/10/46 | 2,300 | 2,342 |
| 5 | COMM 2013-CCRE8 Mortgage Trust | 3.612% | 6/10/46 | 3,262 | 3,386 |
| 5 | COMM 2013-CCRE9 Mortgage Trust | 4.230% | 7/10/45 | 4,060 | 4,348 |
| 5 | COMM 2013-LC13 Mortgage Trust | 3.009% | 8/10/46 | 1,680 | 1,690 |
| 5 | COMM 2013-LC13 Mortgage Trust | 4.205% | 8/10/46 | 1,680 | 1,793 |
| 5 | COMM 2013-LC6 Mortgage Trust | 2.941% | 1/10/46 | 5,246 | 5,283 |
| 5 | COMM 2013-LC6 Mortgage Trust | 3.282% | 1/10/46 | 2,547 | 2,566 |
| 5 | COMM 2014-CCRE14 Mortgage Trust | 3.147% | 2/10/47 | 2,375 | 2,392 |
| 5 | COMM 2014-CCRE14 Mortgage Trust | 4.236% | 2/10/47 | 1,775 | 1,898 |
| 5 | COMM 2014-CCRE14 Mortgage Trust | 4.526% | 2/10/47 | 1,950 | 2,088 |
| 5 | COMM 2014-CCRE14 Mortgage Trust | 4.597% | 2/10/47 | 1,175 | 1,253 |
| 5 | COMM 2014-CCRE15 Mortgage Trust | 2.928% | 2/10/47 | 3,882 | 3,908 |
| 5 | COMM 2014-CCRE15 Mortgage Trust | 3.595% | 2/10/47 | 1,422 | 1,469 |
| 5 | COMM 2014-CCRE15 Mortgage Trust | 4.074% | 2/10/47 | 2,641 | 2,804 |
| 5 | COMM 2014-CCRE15 Mortgage Trust | 4.719% | 2/10/47 | 1,320 | 1,413 |
| 5 | COMM 2014-CCRE16 Mortgage Trust | 3.653% | 4/10/47 | 2,206 | 2,286 |
| 5 | COMM 2014-CCRE16 Mortgage Trust | 4.278% | 4/10/47 | 2,950 | 3,113 |
| 5 | COMM 2014-CCRE17 Mortgage Trust | 3.012% | 5/10/47 | 2,800 | 2,830 |
| 5 | COMM 2014-CCRE17 Mortgage Trust | 3.598% | 5/10/47 | 1,400 | 1,447 |
| 5 | COMM 2014-CCRE17 Mortgage Trust | 3.977% | 5/10/47 | 2,225 | 2,340 |
| 5 | COMM 2014-CCRE17 Mortgage Trust | 4.377% | 5/10/47 | 1,375 | 1,418 |
| 5 | COMM 2014-CCRE18 Mortgage Trust | 3.452% | 7/15/47 | 4,315 | 4,436 |
| 5 | COMM 2014-CCRE18 Mortgage Trust | 3.828% | 7/15/47 | 1,400 | 1,467 |
| 5 | COMM 2014-CCRE18 Mortgage Trust | 4.103% | 7/15/47 | 1,845 | 1,930 |
| 5 | COMM 2014-CCRE19 Mortgage Trust | 3.796% | 8/10/47 | 8,400 | 8,810 |
| 5 | COMM 2014-CCRE19 Mortgage Trust | 4.080% | 8/10/47 | 2,250 | 2,351 |
| 5 | COMM 2014-CCRE20 Mortgage Trust | 3.590% | 11/10/47 | 2,375 | 2,459 |
| 5 | COMM 2014-CCRE21 Mortgage Trust | 3.095% | 12/10/47 | 4,429 | 4,482 |
| 5 | COMM 2014-CCRE21 Mortgage Trust | 3.528% | 12/10/47 | 8,575 | 8,852 |
| 5 | COMM 2014-LC15 Mortgage Trust | 2.840% | 4/10/47 | 1,675 | 1,687 |
| 5 | COMM 2014-LC15 Mortgage Trust | 4.006% | 4/10/47 | 8,215 | 8,678 |
| 5 | COMM 2014-LC17 Mortgage Trust | 3.164% | 10/10/47 | 5,575 | 5,630 |
| 5 | COMM 2014-LC17 Mortgage Trust | 3.917% | 10/10/47 | 2,225 | 2,346 |
| 5 | COMM 2014-UBS2 Mortgage Trust | 2.820% | 3/10/47 | 1,129 | 1,136 |
| 5 | COMM 2014-UBS2 Mortgage Trust | 3.472% | 3/10/47 | 981 | 1,009 |
| 5 | COMM 2014-UBS2 Mortgage Trust | 3.961% | 3/10/47 | 2,533 | 2,661 |
| 5 | COMM 2014-UBS2 Mortgage Trust | 4.199% | 3/10/47 | 709 | 743 |
| 5 | COMM 2014-UBS2 Mortgage Trust | 4.701% | 3/10/47 | 449 | 476 |
| 5 | COMM 2014-UBS3 Mortgage Trust | 2.844% | 6/10/47 | 1,675 | 1,687 |
| 5 | COMM 2014-UBS3 Mortgage Trust | 3.819% | 6/10/47 | 4,475 | 4,684 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|-----|--|---------------|---------------------|----------------------|--------|
| 5 | COMM 2014-UBS4 Mortgage Trust | 3.694% | 8/10/47 | 5,575 | 5,785 |
| 5 | COMM 2014-UBS4 Mortgage Trust | 3.968% | 8/10/47 | 2,144 | 2,220 |
| 5 | COMM 2014-UBS5 Mortgage Trust | 3.838% | 9/10/47 | 6,650 | 6,973 |
| 5 | COMM 2014-UBS6 Mortgage Trust | 2.935% | 12/10/47 | 5,600 | 5,642 |
| 5 | COMM 2014-UBS6 Mortgage Trust | 3.387% | 12/10/47 | 5,600 | 5,741 |
| 5 | COMM 2014-UBS6 Mortgage Trust | 3.644% | 12/10/47 | 10,725 | 11,122 |
| 5 | COMM 2014-UBS6 Mortgage Trust | 4.048% | 12/10/47 | 2,800 | 2,921 |
| 5 | COMM 2015-CCRE22 Mortgage Trust | 2.856% | 3/10/48 | 2,850 | 2,874 |
| 5 | COMM 2015-CCRE22 Mortgage Trust | 3.309% | 3/10/48 | 7,950 | 8,087 |
| 5 | COMM 2015-CCRE22 Mortgage Trust | 3.603% | 3/10/48 | 2,850 | 2,903 |
| 5 | COMM 2015-CCRE23 Mortgage Trust | 3.257% | 5/10/48 | 3,475 | 3,546 |
| 5 | COMM 2015-CCRE23 Mortgage Trust | 3.497% | 5/10/48 | 5,219 | 5,335 |
| 5 | COMM 2015-CCRE23 Mortgage Trust | 3.801% | 5/10/48 | 2,325 | 2,383 |
| 5 | COMM 2015-CCRE25 Mortgage Trust | 3.759% | 8/10/48 | 5,725 | 5,997 |
| 5 | COMM 2015-CCRE26 Mortgage Trust | 3.630% | 10/10/48 | 11,600 | 12,076 |
| 5 | COMM 2015-CCRE27 Mortgage Trust | 3.404% | 10/10/48 | 5,900 | 6,062 |
| 5 | COMM 2015-CCRE27 Mortgage Trust | 3.612% | 10/10/48 | 5,900 | 6,124 |
| 5 | COMM 2015-LC19 Mortgage Trust | 3.040% | 2/10/48 | 1,150 | 1,163 |
| 5 | COMM 2015-LC19 Mortgage Trust | 3.183% | 2/10/48 | 5,894 | 5,963 |
| 5 | COMM 2015-LC19 Mortgage Trust | 3.527% | 2/10/48 | 2,687 | 2,724 |
| 5 | COMM 2016-CCRE28 Mortgage Trust | 3.762% | 2/10/49 | 8,575 | 9,006 |
| 5 | COMM 2016-DC2 Mortgage Trust | 3.550% | 2/10/49 | 7,000 | 7,208 |
| 5 | CSAIL 2015-C1 Commercial Mortgage Trust | 3.505% | 4/15/50 | 5,550 | 5,682 |
| 5 | CSAIL 2015-C1 Commercial Mortgage Trust | 3.791% | 4/15/50 | 2,825 | 2,902 |
| 5 | CSAIL 2015-C1 Commercial Mortgage Trust | 4.044% | 4/15/50 | 2,250 | 2,289 |
| 5 | CSAIL 2015-C2 Commercial Mortgage Trust | 1.454% | 6/15/57 | 2,323 | 2,304 |
| 5 | CSAIL 2015-C2 Commercial Mortgage Trust | 3.504% | 6/15/57 | 7,400 | 7,574 |
| 5 | CSAIL 2015-C2 Commercial Mortgage Trust | 3.849% | 6/15/57 | 2,900 | 2,973 |
| 5 | CSAIL 2015-C3 Commercial Mortgage Trust | 3.448% | 8/15/48 | 4,443 | 4,569 |
| 5 | CSAIL 2015-C3 Commercial Mortgage Trust | 3.718% | 8/15/48 | 5,700 | 5,912 |
| 5 | CSAIL 2015-C3 Commercial Mortgage Trust | 4.108% | 8/15/48 | 2,625 | 2,701 |
| 5 | CSAIL 2015-C4 Commercial Mortgage Trust | 3.617% | 11/15/48 | 3,550 | 3,662 |
| 5 | CSAIL 2015-C4 Commercial Mortgage Trust | 3.808% | 11/15/48 | 4,600 | 4,811 |
| 5 | CSAIL 2016-C7 Commercial Mortgage Trust | 3.502% | 11/15/49 | 11,675 | 11,907 |
| 5 | CSAIL 2017-C8 Commercial Mortgage Trust | 3.392% | 6/15/50 | 10,250 | 10,444 |
| 5 | CSAIL 2017-CX10 Commercial Mortgage Trust | 3.458% | 11/15/50 | 8,400 | 8,200 |
| 5 | CSAIL 2017-CX9 Commercial Mortgage Trust | 3.446% | 9/15/50 | 3,275 | 3,359 |
| 5 | DBJPM 16-C1 Mortgage Trust | 3.276% | 5/10/49 | 4,275 | 4,333 |
| 5 | DBJPM 16-C3 Mortgage Trust | 2.890% | 9/10/49 | 5,000 | 4,919 |
| 5 | DBJPM 17-C6 Mortgage Trust | 3.328% | 6/10/50 | 7,900 | 8,038 |
| 5 | DBJPM 17-C6 Mortgage Trust | 3.561% | 6/10/50 | 2,174 | 2,192 |
| 5 | Discover Card Execution Note Trust 2015-A2 | 1.900% | 10/17/22 | 14,494 | 14,403 |
| 5 | Discover Card Execution Note Trust 2015-A3 | 1.450% | 3/15/21 | 11,575 | 11,536 |
| 5 | Discover Card Execution Note Trust 2015-A4 | 2.190% | 4/17/23 | 11,500 | 11,495 |
| 5 | Discover Card Execution Note Trust 2016-A1 | 1.640% | 7/15/21 | 17,900 | 17,845 |
| 5 | Discover Card Execution Note Trust 2017-A2 | 2.390% | 7/15/24 | 6,250 | 6,250 |
| 4.5 | Fannie Mae-Aces 2010-M1 | 4.450% | 9/25/19 | 1,674 | 1,727 |
| 4.5 | Fannie Mae-Aces 2011-M2 | 3.764% | 4/25/21 | 8,355 | 8,608 |
| 4.5 | Fannie Mae-Aces 2011-M4 | 3.726% | 6/25/21 | 18,025 | 18,729 |
| 4.5 | Fannie Mae-Aces 2013-M12 | 2.393% | 3/25/23 | 11,858 | 11,710 |
| 4.5 | Fannie Mae-Aces 2013-M14 | 2.524% | 4/25/23 | 13,894 | 13,831 |
| 4.5 | Fannie Mae-Aces 2013-M14 | 3.329% | 10/25/23 | 17,850 | 18,378 |
| 4.5 | Fannie Mae-Aces 2013-M4 | 2.608% | 3/25/22 | 1,093 | 1,080 |
| 4.5 | Fannie Mae-Aces 2013-M7 | 2.280% | 12/27/22 | 5,600 | 5,513 |
| 4.5 | Fannie Mae-Aces 2014-M1 | 2.323% | 11/25/18 | 13,235 | 13,256 |
| 4.5 | Fannie Mae-Aces 2014-M1 | 3.217% | 7/25/23 | 22,275 | 22,886 |
| 4.5 | Fannie Mae-Aces 2014-M10 | 2.171% | 9/25/19 | 10,190 | 10,192 |
| 4.5 | Fannie Mae-Aces 2014-M12 | 2.614% | 10/25/21 | 16,850 | 16,949 |
| 4.5 | Fannie Mae-Aces 2014-M13 | 2.566% | 8/25/24 | 2,141 | 2,138 |
| 4.5 | Fannie Mae-Aces 2014-M13 | 3.021% | 8/25/24 | 6,750 | 6,865 |
| 4.5 | Fannie Mae-Aces 2014-M2 | 3.513% | 12/25/23 | 17,626 | 18,371 |
| 4.5 | Fannie Mae-Aces 2014-M3 | 2.613% | 1/25/24 | 4,997 | 5,000 |
| 4.5 | Fannie Mae-Aces 2014-M3 | 3.466% | 1/25/24 | 7,825 | 8,133 |
| 4.5 | Fannie Mae-Aces 2014-M4 | 3.346% | 3/25/24 | 8,175 | 8,468 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|------|---|---------------|---------------------|----------------------|--------|
| 4.5 | Fannie Mae-Aces 2014-M6 | 2.679% | 5/25/21 | 19,843 | 20,006 |
| 4.5 | Fannie Mae-Aces 2014-M7 | 3.271% | 6/25/24 | 14,768 | 15,172 |
| 4.5 | Fannie Mae-Aces 2014-M8 | 2.346% | 6/25/24 | 2,007 | 1,992 |
| 4.5 | Fannie Mae-Aces 2014-M8 | 3.056% | 6/25/24 | 8,325 | 8,458 |
| 4.5 | Fannie Mae-Aces 2014-M9 | 3.103% | 7/25/24 | 10,459 | 10,656 |
| 4.5 | Fannie Mae-Aces 2015-M1 | 1.626% | 2/25/18 | 270 | 270 |
| 4.5 | Fannie Mae-Aces 2015-M1 | 2.532% | 9/25/24 | 15,000 | 14,814 |
| 4.5 | Fannie Mae-Aces 2015-M10 | 3.092% | 4/25/27 | 4,600 | 4,633 |
| 4.5 | Fannie Mae-Aces 2015-M12 | 2.792% | 5/25/25 | 11,600 | 11,560 |
| 4.5 | Fannie Mae-Aces 2015-M15 | 2.923% | 10/25/25 | 14,400 | 14,419 |
| 4.5 | Fannie Mae-Aces 2015-M2 | 2.620% | 12/25/24 | 10,591 | 10,513 |
| 4.5 | Fannie Mae-Aces 2015-M3 | 2.723% | 10/25/24 | 5,650 | 5,647 |
| 4.5 | Fannie Mae-Aces 2015-M4 | 2.509% | 7/25/22 | 6,200 | 6,205 |
| 4.5 | Fannie Mae-Aces 2015-M7 | 1.550% | 4/25/18 | 1,041 | 1,040 |
| 4.5 | Fannie Mae-Aces 2015-M7 | 2.590% | 12/25/24 | 10,125 | 9,997 |
| 4.5 | Fannie Mae-Aces 2015-M8 | 2.344% | 1/25/25 | 4,788 | 4,742 |
| 4.5 | Fannie Mae-Aces 2015-M8 | 2.900% | 1/25/25 | 5,700 | 5,709 |
| 4.5 | Fannie Mae-Aces 2016-M11 | 2.369% | 7/25/26 | 14,000 | 13,418 |
| 4.5 | Fannie Mae-Aces 2016-M12 | 2.448% | 9/25/26 | 14,200 | 13,759 |
| 4.5 | Fannie Mae-Aces 2016-M2 | 2.152% | 1/25/23 | 10,275 | 10,100 |
| 4.5 | Fannie Mae-Aces 2016-M3 | 2.702% | 2/25/26 | 5,800 | 5,708 |
| 4.5 | Fannie Mae-Aces 2016-M4 | 2.576% | 3/25/26 | 5,775 | 5,638 |
| 4.5 | Fannie Mae-Aces 2016-M5 | 2.469% | 4/25/26 | 12,400 | 12,085 |
| 4.5 | Fannie Mae-Aces 2016-M6 | 2.488% | 5/25/26 | 8,500 | 8,223 |
| 4.5 | Fannie Mae-Aces 2016-M7 | 2.157% | 10/25/23 | 2,800 | 2,734 |
| 4.5 | Fannie Mae-Aces 2016-M7 | 2.499% | 9/25/26 | 4,625 | 4,505 |
| 4.5 | Fannie Mae-Aces 2017-M1 | 2.417% | 10/25/26 | 9,164 | 8,804 |
| 4.5 | Fannie Mae-Aces 2017-M10 | 2.561% | 7/25/24 | 5,910 | 5,839 |
| 4.5 | Fannie Mae-Aces 2017-M11 | 2.980% | 8/25/29 | 4,000 | 3,947 |
| 4.5 | Fannie Mae-Aces 2017-M12 | 3.079% | 6/25/27 | 17,150 | 17,338 |
| 4.5 | Fannie Mae-Aces 2017-M15 | 3.136% | 11/25/27 | 15,725 | 15,873 |
| 4.5 | Fannie Mae-Aces 2017-M2 | 2.784% | 2/25/27 | 6,100 | 6,034 |
| 4.5 | Fannie Mae-Aces 2017-M3 | 2.486% | 12/25/26 | 10,730 | 10,360 |
| 4.5 | Fannie Mae-Aces 2017-M4 | 2.597% | 12/25/26 | 12,000 | 11,685 |
| 4.5 | Fannie Mae-Aces 2017-M7 | 2.961% | 2/25/27 | 9,125 | 9,147 |
| 4.11 | Federal Housing Administration | 7.430% | 10/1/20 | 1 | 1 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K005 | 3.484% | 4/25/19 | 2,384 | 2,405 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K006 | 3.398% | 7/25/19 | 3,040 | 3,074 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K007 | 3.342% | 12/25/19 | 91 | 91 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K009 | 2.757% | 5/25/20 | 1,768 | 1,776 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K010 | 3.320% | 7/25/20 | 1,834 | 1,845 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K010 | 3.303% | 11/25/27 | 3,875 | 4,000 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K011 | 4.084% | 11/25/20 | 13,725 | 14,347 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K012 | 4.184% | 12/25/20 | 1,025 | 1,075 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K014 | 3.871% | 4/25/21 | 6,800 | 7,100 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K017 | 2.873% | 12/25/21 | 18,650 | 18,949 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K019 | 2.272% | 3/25/22 | 7,835 | 7,786 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K020 | 2.373% | 5/25/22 | 20,750 | 20,644 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K021 | 2.396% | 6/25/22 | 11,840 | 11,812 |
| 4.5 | FHLMC Multifamily Structured Pass Through Certificates K022 | 2.355% | 7/25/22 | 870 | 866 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K026 | 2.510% | 11/25/22 | 16,600 | 16,565 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K027 | 2.637% | 1/25/23 | 16,625 | 16,652 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K028 | 3.111% | 2/25/23 | 26,300 | 27,014 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K029 | 3.320% | 2/25/23 | 16,425 | 16,996 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K030 | 2.779% | 9/25/22 | 11,334 | 11,464 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K030 | 3.250% | 4/25/23 | 17,675 | 18,280 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K031 | 3.300% | 4/25/23 | 16,452 | 17,034 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K032 | 3.016% | 2/25/23 | 11,123 | 11,316 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K032 | 3.310% | 5/25/23 | 17,660 | 18,311 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K033 | 2.871% | 2/25/23 | 12,119 | 12,276 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K033 | 3.060% | 7/25/23 | 19,075 | 19,538 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K034 | 3.531% | 7/25/23 | 15,354 | 16,092 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K035 | 3.458% | 8/25/23 | 19,775 | 20,647 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K036 | 3.527% | 10/25/23 | 17,403 | 18,233 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K037 | 3.490% | 1/25/24 | 1,475 | 1,544 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K038 | 2.604% | 10/25/23 | 4,191 | 4,212 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K038 | 3.389% | 3/25/24 | 19,450 | 20,202 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K039 | 2.683% | 12/25/23 | 3,011 | 3,039 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K039 | 3.303% | 7/25/24 | 10,850 | 11,282 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K040 | 2.768% | 4/25/24 | 5,043 | 5,094 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K040 | 3.241% | 9/25/24 | 14,400 | 14,897 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K041 | 3.171% | 10/25/24 | 14,025 | 14,437 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K042 | 2.267% | 6/25/24 | 2,510 | 2,474 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K042 | 2.670% | 12/25/24 | 6,450 | 6,433 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K043 | 2.532% | 10/25/23 | 2,565 | 2,570 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K043 | 3.062% | 12/25/24 | 8,400 | 8,561 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K045 | 2.493% | 11/25/24 | 5,265 | 5,249 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K045 | 3.023% | 1/25/25 | 9,050 | 9,231 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K046 | 3.205% | 3/25/25 | 9,175 | 9,449 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K047 | 2.827% | 12/25/24 | 2,476 | 2,478 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K047 | 3.329% | 5/25/25 | 6,850 | 7,112 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K048 | 3.284% | 6/25/25 | 11,600 | 12,010 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K049 | 3.010% | 7/25/25 | 6,350 | 6,414 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K050 | 3.334% | 8/25/25 | 10,325 | 10,716 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K052 | 3.151% | 11/25/25 | 7,025 | 7,207 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K053 | 2.995% | 12/25/25 | 4,050 | 4,111 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K054 | 2.745% | 1/25/26 | 10,375 | 10,334 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K055 | 2.673% | 3/25/26 | 11,200 | 11,085 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K056 | 2.525% | 5/25/26 | 8,625 | 8,433 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K057 | 2.570% | 7/25/26 | 15,025 | 14,723 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K058 | 2.653% | 8/25/26 | 8,475 | 8,324 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K059 | 3.120% | 9/25/26 | 4,000 | 4,076 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K060 | 3.300% | 10/25/26 | 4,321 | 4,456 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K061 | 3.347% | 11/25/26 | 9,800 | 10,142 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K062 | 3.413% | 12/25/26 | 10,350 | 10,758 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K063 | 3.430% | 1/25/27 | 25,950 | 27,007 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K064 | 3.224% | 3/25/27 | 10,700 | 10,956 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K066 | 3.117% | 6/25/27 | 8,060 | 8,183 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K068 | 3.244% | 8/25/27 | 6,675 | 6,841 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K069 | 3.187% | 9/25/27 | 12,000 | 12,240 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K071 | 3.286% | 11/25/50 | 5,325 | 5,494 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K152 | 3.080% | 1/25/31 | 5,800 | 5,774 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K153 | 3.294% | 3/25/29 | 10,000 | 10,289 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K153 | 3.117% | 10/25/31 | 8,700 | 8,722 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K503 | 1.384% | 1/25/19 | 4,222 | 4,193 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K503 | 2.456% | 8/25/19 | 17,225 | 17,278 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K504 | 2.566% | 9/25/20 | 5,775 | 5,810 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K702 | 3.154% | 2/25/18 | 14,436 | 14,434 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K704 | 2.412% | 8/25/18 | 3,522 | 3,529 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K706 | 2.323% | 10/25/18 | 6,603 | 6,615 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K707 | 2.220% | 12/25/18 | 7,650 | 7,654 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K709 | 2.086% | 3/25/19 | 350 | 350 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K710 | 1.883% | 5/25/19 | 1,475 | 1,471 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K711 | 1.321% | 12/25/18 | 3,598 | 3,578 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K711 | 1.730% | 7/25/19 | 23,375 | 23,243 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K712 | 1.869% | 11/25/19 | 11,005 | 10,949 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K713 | 2.313% | 3/25/20 | 27,800 | 27,823 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K714 | 3.034% | 10/25/20 | 23,455 | 23,860 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K716 | 2.413% | 1/25/21 | 2,326 | 2,307 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K716 | 3.130% | 6/25/21 | 18,645 | 18,946 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K717 | 2.991% | 9/25/21 | 11,200 | 11,423 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K718 | 2.375% | 9/25/21 | 11,203 | 11,132 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K718 | 2.791% | 1/25/22 | 10,825 | 10,948 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates K722 | 2.183% | 5/25/22 | 3,985 | 3,940 |
| 4.5 FHLMC Multifamily Structured Pass Through Certificates KW01 | 2.853% | 1/25/26 | 11,600 | 11,597 |
| 4.5 FHLMC Multifamily Structures Pass Through Certificates K715 | 2.856% | 1/25/21 | 6,180 | 6,268 |
| 4.5 FHLMC Multifamily Structures Pass Through Certificates K720 | 2.716% | 6/25/22 | 7,525 | 7,595 |
| 4.5 FHLMC Multifamily Structures Pass Through Certificates K723 | 2.454% | 8/25/23 | 7,425 | 7,375 |
| 4.5 FHLMC Multifamily Structures Pass Through Certificates K724 | 3.062% | 11/25/23 | 9,000 | 9,212 |
| 4.5 FHLMC Multifamily Structures Pass Through Certificates K725 | 3.002% | 1/25/24 | 21,090 | 21,532 |
| 4.5 FHLMC Multifamily Structures Pass Through Certificates K725 | 2.946% | 7/25/24 | 12,500 | 12,708 |
| 4.5 FHLMC Multifamily Structures Pass Through Certificates K726 | 2.905% | 4/25/24 | 11,000 | 11,155 |
| 4.5 FHLMC Multifamily Structures Pass Through Certificates K728 | 3.064% | 8/25/24 | 16,000 | 16,360 |
| 5 Fifth Third Auto Trust 2015-1 | 1.420% | 3/16/20 | 3,042 | 3,037 |
| 5 Ford Credit Auto Lease Trust 2015-B | 1.540% | 2/15/19 | 1,798 | 1,797 |
| 5 Ford Credit Auto Owner Trust 2014-B | 1.420% | 8/15/19 | 345 | 345 |
| 5 Ford Credit Auto Owner Trust 2015-A | 1.280% | 9/15/19 | 624 | 624 |
| 5 Ford Credit Auto Owner Trust 2015-A | 1.640% | 6/15/20 | 850 | 848 |
| 5 Ford Credit Auto Owner Trust 2015-B | 1.160% | 11/15/19 | 1,178 | 1,176 |
| 5 Ford Credit Auto Owner Trust 2015-B | 1.580% | 8/15/20 | 1,450 | 1,445 |
| 5 Ford Credit Auto Owner Trust 2015-C | 1.410% | 2/15/20 | 1,563 | 1,560 |
| 5 Ford Credit Auto Owner Trust 2015-C | 1.740% | 2/15/21 | 1,300 | 1,295 |
| 5 Ford Credit Auto Owner Trust 2017-A | 1.670% | 6/15/21 | 6,650 | 6,605 |
| 5 Ford Credit Auto Owner Trust 2017-A | 1.920% | 4/15/22 | 3,975 | 3,939 |
| 5 Ford Credit Auto Owner Trust 2017-B | 1.690% | 11/15/21 | 7,726 | 7,665 |
| 5 Ford Credit Auto Owner Trust 2017-B | 1.870% | 9/15/22 | 1,065 | 1,055 |
| 5 Ford Credit Auto Owner Trust 2017-C | 2.010% | 3/15/22 | 21,225 | 21,148 |
| 5 Ford Credit Floorplan Master Owner Trust A Series 2016-1 | 1.760% | 2/15/21 | 11,400 | 11,363 |
| 5 Ford Credit Floorplan Master Owner Trust A Series 2017-2 | 2.160% | 9/15/22 | 9,470 | 9,431 |
| 5 Ford Credit Floorplan Master Owner Trust A Series 2017-3 | 2.480% | 9/15/24 | 9,800 | 9,740 |
| 5 GM Financial Automobile Leasing Trust 2015-2 | 1.680% | 12/20/18 | 1,511 | 1,510 |
| 5 GM Financial Automobile Leasing Trust 2015-2 | 1.850% | 7/22/19 | 2,630 | 2,629 |
| 5 GM Financial Automobile Leasing Trust 2015-3 | 1.690% | 3/20/19 | 1,643 | 1,643 |
| 5 GM Financial Automobile Leasing Trust 2015-3 | 1.810% | 11/20/19 | 2,975 | 2,973 |
| 5 GM Financial Automobile Leasing Trust 2016-1 | 1.790% | 3/20/20 | 5,825 | 5,815 |
| 5 GM Financial Automobile Leasing Trust 2016-2 | 1.620% | 9/20/19 | 5,725 | 5,717 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| 5 GM Financial Automobile Leasing Trust 2016-3 | 1.610% | 12/20/19 | 4,100 | 4,086 |
| 5 GS Mortgage Securities Corporation II 2013-GC10 | 2.943% | 2/10/46 | 4,077 | 4,104 |
| 5 GS Mortgage Securities Corporation II 2013-GC10 | 3.279% | 2/10/46 | 1,529 | 1,542 |
| 5 GS Mortgage Securities Corporation II 2015-GC30 | 2.726% | 5/10/50 | 4,025 | 4,041 |
| 5 GS Mortgage Securities Corporation II 2015-GC30 | 3.382% | 5/10/50 | 5,700 | 5,829 |
| 5 GS Mortgage Securities Trust 2011-GC5 | 3.707% | 8/10/44 | 3,220 | 3,333 |
| 5 GS Mortgage Securities Trust 2012-GC6 | 3.482% | 1/10/45 | 12,453 | 12,790 |
| 5 GS Mortgage Securities Trust 2012-GCJ7 | 3.377% | 5/10/45 | 7,091 | 7,248 |
| 5 GS Mortgage Securities Trust 2012-GCJ9 | 2.773% | 11/10/45 | 5,518 | 5,531 |
| 5 GS Mortgage Securities Trust 2013-GCJ12 | 3.135% | 6/10/46 | 5,682 | 5,756 |
| 5 GS Mortgage Securities Trust 2013-GCJ12 | 3.375% | 6/10/46 | 1,792 | 1,807 |
| 5 GS Mortgage Securities Trust 2013-GCJ14 | 2.995% | 8/10/46 | 1,895 | 1,900 |
| 5 GS Mortgage Securities Trust 2013-GCJ14 | 3.817% | 8/10/46 | 1,470 | 1,527 |
| 5 GS Mortgage Securities Trust 2013-GCJ14 | 4.243% | 8/10/46 | 7,350 | 7,871 |
| 5 GS Mortgage Securities Trust 2013-GCJ16 | 3.033% | 11/10/46 | 2,371 | 2,385 |
| 5 GS Mortgage Securities Trust 2013-GCJ16 | 3.813% | 11/10/46 | 1,100 | 1,141 |
| 5 GS Mortgage Securities Trust 2013-GCJ16 | 4.271% | 11/10/46 | 1,525 | 1,637 |
| 5 GS Mortgage Securities Trust 2014-GC18 | 4.074% | 1/10/47 | 10,725 | 11,364 |
| 5 GS Mortgage Securities Trust 2014-GC18 | 4.383% | 1/10/47 | 1,975 | 2,084 |
| 5 GS Mortgage Securities Trust 2014-GC22 | 3.467% | 6/10/47 | 2,225 | 2,300 |
| 5 GS Mortgage Securities Trust 2014-GC22 | 3.516% | 6/10/47 | 500 | 517 |
| 5 GS Mortgage Securities Trust 2014-GC22 | 3.862% | 6/10/47 | 1,950 | 2,052 |
| 5 GS Mortgage Securities Trust 2014-GC24 | 3.931% | 9/10/47 | 7,125 | 7,549 |
| 5 GS Mortgage Securities Trust 2014-GC24 | 4.508% | 9/10/47 | 1,675 | 1,760 |
| 5 GS Mortgage Securities Trust 2014-GC26 | 2.902% | 11/10/47 | 1,850 | 1,863 |
| 5 GS Mortgage Securities Trust 2014-GC26 | 3.365% | 11/10/47 | 3,400 | 3,493 |
| 5 GS Mortgage Securities Trust 2014-GC26 | 3.629% | 11/10/47 | 11,450 | 11,848 |
| 5 GS Mortgage Securities Trust 2014-GC26 | 3.964% | 11/10/47 | 2,000 | 2,068 |
| 5 GS Mortgage Securities Trust 2014-GC26 | 4.215% | 11/10/47 | 1,700 | 1,747 |
| 5 GS Mortgage Securities Trust 2015-GC28 | 3.396% | 2/10/48 | 6,200 | 6,321 |
| 5 GS Mortgage Securities Trust 2015-GC32 | 3.513% | 7/10/48 | 5,775 | 5,968 |
| 5 GS Mortgage Securities Trust 2015-GC32 | 3.764% | 7/10/48 | 2,275 | 2,383 |
| 5 GS Mortgage Securities Trust 2015-GC34 | 3.278% | 10/10/48 | 5,900 | 6,025 |
| 5 GS Mortgage Securities Trust 2015-GC34 | 3.506% | 10/10/48 | 5,600 | 5,753 |
| 5 GS Mortgage Securities Trust 2016-GS2 | 3.050% | 5/10/49 | 4,425 | 4,416 |
| 5 GS Mortgage Securities Trust 2016-GS3 | 2.850% | 10/10/49 | 11,450 | 11,156 |
| 5 GS Mortgage Securities Trust 2016-GS4 | 3.442% | 11/10/49 | 3,950 | 4,031 |
| 5 GS Mortgage Securities Trust 2016-GS4 | 3.645% | 11/10/49 | 2,925 | 2,990 |
| 5 GS Mortgage Securities Trust 2017-GS5 | 3.674% | 3/10/50 | 8,350 | 8,691 |
| 5 GS Mortgage Securities Trust 2017-GS5 | 3.826% | 3/10/50 | 3,350 | 3,448 |
| 5 GS Mortgage Securities Trust 2017-GS6 | 3.433% | 5/10/50 | 8,250 | 8,457 |
| 5 GS Mortgage Securities Trust 2017-GS7 | 3.430% | 8/10/50 | 13,194 | 13,437 |
| 5 GS Mortgage Securities Trust 2017-GS7 | 3.663% | 8/10/50 | 3,519 | 3,567 |
| 5 Honda Auto Receivables 2015-1 Owner Trust | 1.050% | 10/15/18 | 263 | 263 |
| 5 Honda Auto Receivables 2015-1 Owner Trust | 1.320% | 11/16/20 | 3,675 | 3,672 |
| 5 Honda Auto Receivables 2015-2 Owner Trust | 1.040% | 2/21/19 | 745 | 744 |
| 5 Honda Auto Receivables 2015-2 Owner Trust | 1.470% | 8/23/21 | 2,500 | 2,494 |
| 5 Honda Auto Receivables 2015-3 Owner Trust | 1.270% | 4/18/19 | 1,405 | 1,404 |
| 5 Honda Auto Receivables 2015-3 Owner Trust | 1.560% | 10/18/21 | 1,150 | 1,147 |
| 5 Honda Auto Receivables 2015-4 Owner Trust | 1.230% | 9/23/19 | 4,410 | 4,397 |
| 5 Honda Auto Receivables 2015-4 Owner Trust | 1.440% | 1/21/22 | 1,600 | 1,589 |
| 5 Honda Auto Receivables 2017-2 Owner Trust | 1.680% | 8/16/21 | 8,389 | 8,315 |
| 5 Honda Auto Receivables 2017-2 Owner Trust | 1.870% | 9/15/23 | 1,864 | 1,844 |
| 5 Honda Auto Receivables 2017-4 Owner Trust | 2.050% | 11/22/21 | 5,850 | 5,832 |
| 5 Huntington Auto Trust 2015-1 | 1.240% | 9/16/19 | 1,300 | 1,298 |
| 5 Hyundai Auto Receivables Trust 2014-B | 1.460% | 11/15/19 | 759 | 759 |
| 5 Hyundai Auto Receivables Trust 2015-A | 1.370% | 7/15/20 | 1,700 | 1,695 |
| 5 Hyundai Auto Receivables Trust 2015-C | 1.460% | 2/18/20 | 1,548 | 1,545 |
| 5 Hyundai Auto Receivables Trust 2015-C | 1.780% | 11/15/21 | 1,500 | 1,494 |
| 5 Hyundai Auto Receivables Trust 2016-A | 1.560% | 9/15/20 | 1,800 | 1,795 |
| 5 Hyundai Auto Receivables Trust 2016-B | 1.290% | 4/15/21 | 4,850 | 4,796 |
| 5 Hyundai Auto Receivables Trust 2016-B | 1.450% | 11/15/22 | 3,625 | 3,555 |
| 5 JP Morgan Chase Commercial Mortgage Securities Trust 2012-C6 | 3.507% | 5/15/45 | 8,061 | 8,317 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2012-C8 | 2.829% | 10/15/45 | 6,379 | 6,405 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2012-CIBX | 3.483% | 6/15/45 | 7,490 | 7,706 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9 | 2.840% | 12/15/47 | 3,750 | 3,770 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10 | 3.143% | 12/15/47 | 2,314 | 2,343 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C10 | 3.372% | 12/15/47 | 1,735 | 1,750 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 | 3.674% | 12/15/46 | 1,600 | 1,653 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 | 3.881% | 12/15/46 | 2,300 | 2,412 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 | 4.166% | 12/15/46 | 9,174 | 9,792 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 | 4.517% | 12/15/46 | 1,600 | 1,709 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16 | 4.910% | 12/15/46 | 1,600 | 1,701 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2013-LC11 | 2.960% | 4/15/46 | 11,478 | 11,581 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20 | 2.872% | 7/15/47 | 2,250 | 2,266 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2014-C20 | 3.805% | 7/15/47 | 850 | 890 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 | 3.914% | 1/15/49 | 4,600 | 4,868 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3 | 2.870% | 8/15/49 | 14,325 | 14,060 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4 | 3.648% | 12/15/49 | 5,800 | 6,034 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP4 | 3.870% | 12/15/49 | 4,650 | 4,798 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6 | 3.050% | 7/15/50 | 5,700 | 5,778 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6 | 3.490% | 7/15/50 | 3,000 | 3,083 |
| ⁵ JP Morgan Chase Commercial Mortgage Securities Trust 2017-JP6 | 3.744% | 7/15/50 | 4,500 | 4,600 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C12 | 3.664% | 7/15/45 | 1,776 | 1,852 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C12 | 4.030% | 7/15/45 | 1,184 | 1,238 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C14 | 3.761% | 8/15/46 | 1,680 | 1,739 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C14 | 4.133% | 8/15/46 | 4,470 | 4,754 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C14 | 4.409% | 8/15/46 | 1,260 | 1,337 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C15 | 2.977% | 11/15/45 | 1,794 | 1,803 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C15 | 3.659% | 11/15/45 | 420 | 434 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C15 | 4.131% | 11/15/45 | 2,940 | 3,131 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C15 | 4.420% | 11/15/45 | 1,680 | 1,783 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C17 | 3.003% | 1/15/47 | 1,278 | 1,285 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C17 | 3.705% | 1/15/47 | 1,650 | 1,710 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2013-C17 | 4.199% | 1/15/47 | 5,500 | 5,889 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| 5 JPMBB Commercial Mortgage Securities Trust 2013-C17 | 4.458% | 1/15/47 | 1,100 | 1,171 |
| 5 JPMBB Commercial Mortgage Securities Trust 2013-C17 | 4.881% | 1/15/47 | 1,650 | 1,744 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C18 | 4.079% | 2/15/47 | 6,590 | 7,005 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C18 | 4.439% | 2/15/47 | 1,173 | 1,247 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C18 | 4.814% | 2/15/47 | 1,422 | 1,504 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C19 | 3.046% | 4/15/47 | 2,217 | 2,237 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C19 | 3.669% | 4/15/47 | 2,800 | 2,882 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C19 | 3.997% | 4/15/47 | 2,800 | 2,962 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C19 | 4.243% | 4/15/47 | 2,225 | 2,343 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C21 | 3.428% | 8/15/47 | 1,411 | 1,449 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C21 | 3.775% | 8/15/47 | 1,375 | 1,438 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C21 | 3.997% | 8/15/47 | 850 | 883 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C22 | 3.801% | 9/15/47 | 8,325 | 8,688 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C22 | 4.110% | 9/15/47 | 2,225 | 2,323 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C23 | 3.934% | 9/15/47 | 4,175 | 4,407 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C23 | 4.202% | 9/15/47 | 2,462 | 2,593 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C24 | 2.940% | 11/15/47 | 2,850 | 2,879 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C24 | 3.639% | 11/15/47 | 2,275 | 2,365 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C24 | 3.914% | 11/15/47 | 4,125 | 4,274 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C25 | 3.672% | 11/15/47 | 9,975 | 10,386 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C25 | 4.065% | 11/15/47 | 2,775 | 2,890 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C26 | 3.019% | 1/15/48 | 5,725 | 5,771 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C26 | 3.494% | 1/15/48 | 17,150 | 17,663 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C26 | 3.800% | 1/15/48 | 2,875 | 2,958 |
| 5 JPMBB Commercial Mortgage Securities Trust 2014-C26 | 3.951% | 1/15/48 | 2,875 | 2,888 |
| 5 JPMBB Commercial Mortgage Securities Trust 2015-C27 | 2.734% | 2/15/48 | 4,695 | 4,724 |
| 5 JPMBB Commercial Mortgage Securities Trust 2015-C27 | 3.017% | 2/15/48 | 5,715 | 5,783 |
| 5 JPMBB Commercial Mortgage Securities Trust 2015-C27 | 3.179% | 2/15/48 | 3,048 | 3,070 |
| 5 JPMBB Commercial Mortgage Securities Trust 2015-C28 | 2.773% | 10/15/48 | 5,725 | 5,764 |
| 5 JPMBB Commercial Mortgage Securities Trust 2015-C28 | 3.227% | 10/15/48 | 6,775 | 6,857 |
| 5 JPMBB Commercial Mortgage Securities Trust 2015-C28 | 3.532% | 10/15/48 | 1,725 | 1,740 |
| 5 JPMBB Commercial Mortgage Securities Trust 2015-C29 | 2.921% | 5/15/48 | 5,000 | 5,053 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C29 | 3.304% | 5/15/48 | 2,963 | 3,034 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C29 | 3.611% | 5/15/48 | 4,650 | 4,807 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C30 | 3.559% | 7/15/48 | 5,775 | 5,975 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C30 | 3.822% | 7/15/48 | 5,675 | 5,945 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C30 | 4.226% | 7/15/48 | 2,900 | 3,053 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C31 | 3.540% | 8/15/48 | 2,772 | 2,883 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C31 | 3.801% | 8/15/48 | 2,960 | 3,098 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C32 | 3.358% | 11/15/48 | 5,875 | 6,042 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C32 | 3.598% | 11/15/48 | 5,875 | 6,077 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2015-C33 | 3.770% | 12/15/48 | 4,230 | 4,427 |
| ⁵ JPMBB Commercial Mortgage Securities Trust 2016-C1 | 3.316% | 3/15/49 | 4,675 | 4,776 |
| ⁵ JPMCC Commercial Mortgage Securities Trust 2017-JP5 | 3.723% | 3/15/50 | 17,175 | 17,974 |
| ⁵ JPMCC Commercial Mortgage Securities Trust 2017-JP5 | 3.876% | 3/15/50 | 3,200 | 3,304 |
| ⁵ JPMDB Commercial Mortgage Securities Trust 2016-C2 | 3.144% | 6/15/49 | 4,400 | 4,416 |
| ⁵ JPMDB Commercial Mortgage Securities Trust 2016-C2 | 3.484% | 6/15/49 | 2,050 | 2,058 |
| ⁵ JPMDB Commercial Mortgage Securities Trust 2017-C5 | 3.694% | 3/15/50 | 14,250 | 14,902 |
| ⁵ JPMDB Commercial Mortgage Securities Trust 2017-C5 | 3.858% | 3/15/50 | 5,600 | 5,774 |
| ⁵ JPMDB Commercial Mortgage Securities Trust 2017-C7 | 3.409% | 10/15/50 | 3,850 | 3,947 |
| ⁵ JPMDB Commercial Mortgage Securities Trust 2017-C7 | 3.713% | 10/15/50 | 2,400 | 2,445 |
| ⁵ LB-UBS Commercial Mortgage Trust 2008-C1 | 6.319% | 4/15/41 | 9,976 | 9,992 |
| ⁵ Mercedes-Benz Auto Lease Trust 2015-B | 1.530% | 5/17/21 | 1,401 | 1,400 |
| ⁵ Mercedes-Benz Auto Lease Trust 2017-A | 1.790% | 4/15/20 | 5,525 | 5,512 |
| ⁵ Mercedes-Benz Auto Lease Trust 2017-A | 2.010% | 1/17/23 | 3,700 | 3,689 |
| ⁵ Mercedes-Benz Auto Receivables Trust 2015-1 | 1.340% | 12/16/19 | 1,706 | 1,703 |
| ⁵ Mercedes-Benz Auto Receivables Trust 2015-1 | 1.750% | 12/15/21 | 1,175 | 1,169 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2012-C5 | 3.176% | 8/15/45 | 3,025 | 3,080 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2012-C6 | 2.858% | 11/15/45 | 3,000 | 3,013 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C10 | 4.082% | 7/15/46 | 8,000 | 8,528 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11 | 4.169% | 8/15/46 | 1,680 | 1,790 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11 | 4.369% | 8/15/46 | 840 | 887 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12 | 3.001% | 10/15/46 | 2,340 | 2,354 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C12 | 4.259% | 10/15/46 | 3,915 | 4,194 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13 | 2.936% | 11/15/46 | 1,750 | 1,761 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13 | 4.039% | 11/15/46 | 3,500 | 3,706 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13 | 4.737% | 11/15/46 | 1,750 | 1,862 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 | 2.918% | 2/15/46 | 3,011 | 3,031 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C7 | 3.214% | 2/15/46 | 599 | 601 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8 | 3.134% | 12/15/48 | 3,475 | 3,546 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C8 | 3.376% | 12/15/48 | 1,800 | 1,819 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9 | 3.102% | 5/15/46 | 3,475 | 3,523 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2013-C9 | 3.456% | 5/15/46 | 2,150 | 2,189 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14 | 2.916% | 2/15/47 | 1,976 | 1,988 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14 | 3.669% | 2/15/47 | 4,695 | 4,830 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14 | 4.064% | 2/15/47 | 4,475 | 4,740 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14 | 4.633% | 2/15/47 | 1,600 | 1,711 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16 | 2.849% | 6/15/47 | 850 | 855 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16 | 3.477% | 6/15/47 | 1,125 | 1,160 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16 | 3.892% | 6/15/47 | 4,200 | 4,412 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16 | 4.322% | 6/15/47 | 1,675 | 1,749 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 | 3.194% | 10/15/47 | 5,000 | 5,060 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 | 3.923% | 10/15/47 | 1,400 | 1,473 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 | 4.439% | 10/15/47 | 1,675 | 1,758 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19 | 3.101% | 12/15/47 | 5,700 | 5,774 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19 | 3.326% | 12/15/47 | 3,925 | 4,028 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2014-C19 | 3.526% | 12/15/47 | 5,050 | 5,204 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20 | 3.069% | 2/15/48 | 2,875 | 2,926 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20 | 3.249% | 2/15/48 | 10,125 | 10,281 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 | 3.338% | 3/15/48 | 2,500 | 2,542 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22 | 3.040% | 4/15/48 | 5,725 | 5,772 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22 | 3.306% | 4/15/48 | 4,500 | 4,575 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C22 | 3.883% | 4/15/48 | 2,875 | 2,935 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 | 2.982% | 7/15/50 | 2,900 | 2,928 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 | 3.398% | 7/15/50 | 1,750 | 1,791 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 | 3.719% | 7/15/50 | 5,775 | 6,035 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 | 3.383% | 10/15/48 | 6,550 | 6,744 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 | 3.635% | 10/15/48 | 3,475 | 3,603 |
| ⁵ Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 | 3.323% | 10/15/48 | 3,825 | 3,924 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 | 3.531% | 10/15/48 | 4,325 | 4,454 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 | 3.557% | 12/15/47 | 2,950 | 3,034 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27 | 3.753% | 12/15/47 | 3,500 | 3,651 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28 | 3.288% | 1/15/49 | 4,175 | 4,266 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C28 | 3.544% | 1/15/49 | 11,975 | 12,273 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 | 3.140% | 5/15/49 | 2,200 | 2,217 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C29 | 3.325% | 5/15/49 | 1,250 | 1,264 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 | 2.860% | 9/15/49 | 11,700 | 11,448 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 | 3.102% | 11/15/49 | 14,200 | 14,116 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 | 3.720% | 12/15/49 | 11,600 | 12,142 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 | 3.994% | 12/15/49 | 4,625 | 4,834 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 | 3.599% | 5/15/50 | 8,150 | 8,465 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 | 3.852% | 5/15/50 | 5,200 | 5,352 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 | 3.276% | 11/15/52 | 5,725 | 5,811 |
| 5 Morgan Stanley Bank of America Merrill Lynch Trust 2017-C34 | 3.536% | 11/15/52 | 8,325 | 8,581 |
| 5 Morgan Stanley Capital I Trust 2005-IQ9 | 4.770% | 7/15/56 | 407 | 405 |
| 5 Morgan Stanley Capital I Trust 2012-C4 | 3.244% | 3/15/45 | 7,000 | 7,119 |
| 5 Morgan Stanley Capital I Trust 2012-C4 | 3.773% | 3/15/45 | 2,900 | 2,968 |
| 5 Morgan Stanley Capital I Trust 2015-UBS8 | 3.809% | 12/15/48 | 4,100 | 4,288 |
| 5 Morgan Stanley Capital I Trust 2016-BNK2 | 3.049% | 11/15/49 | 5,850 | 5,827 |
| 5 Morgan Stanley Capital I Trust 2016-BNK2 | 3.282% | 11/15/49 | 4,707 | 4,772 |
| 5 Morgan Stanley Capital I Trust 2016-UB11 | 2.782% | 8/15/49 | 11,700 | 11,371 |
| 5 Morgan Stanley Capital I Trust 2016-UB12 | 3.778% | 12/15/49 | 5,000 | 5,132 |
| 5 Morgan Stanley Capital I Trust 2016-UBS12 | 3.596% | 12/15/49 | 11,625 | 12,003 |
| 5 Morgan Stanley Capital I Trust 2017-H1 | 3.530% | 6/15/50 | 7,500 | 7,744 |
| 10 National Australia Bank Ltd. | 2.250% | 3/16/21 | 16,000 | 15,863 |
| 5 Nissan Auto Lease Trust 2015-B | 1.700% | 4/15/21 | 963 | 963 |
| 5 Nissan Auto Lease Trust 2016-B | 1.610% | 1/18/22 | 5,250 | 5,226 |
| 5 Nissan Auto Lease Trust 2017-B | 2.050% | 9/15/20 | 3,800 | 3,789 |
| 5 Nissan Auto Lease Trust 2017-B | 2.170% | 12/15/21 | 1,000 | 996 |
| 5 Nissan Auto Receivables 2013-C Owner Trust | 1.300% | 6/15/20 | 521 | 521 |
| 5 Nissan Auto Receivables 2014-A Owner Trust | 1.340% | 8/17/20 | 1,004 | 1,003 |
| 5 Nissan Auto Receivables 2014-B Owner Trust | 1.110% | 5/15/19 | 407 | 407 |
| 5 Nissan Auto Receivables 2015-A Owner Trust | 1.050% | 10/15/19 | 1,368 | 1,365 |
| 5 Nissan Auto Receivables 2015-B Owner Trust | 1.340% | 3/16/20 | 2,183 | 2,178 |
| 5 Nissan Auto Receivables 2015-B Owner Trust | 1.790% | 1/17/22 | 1,750 | 1,740 |
| 5 Nissan Auto Receivables 2015-C Owner Trust | 1.370% | 5/15/20 | 1,534 | 1,529 |
| 5 Nissan Auto Receivables 2015-C Owner Trust | 1.670% | 2/15/22 | 2,975 | 2,947 |
| 5 Nissan Auto Receivables 2016-B Owner Trust | 1.540% | 10/17/22 | 2,500 | 2,463 |
| 5 Nissan Auto Receivables 2016-C Owner Trust | 1.180% | 1/15/21 | 5,125 | 5,072 |
| 5 Nissan Auto Receivables 2016-C Owner Trust | 1.380% | 1/17/23 | 4,250 | 4,166 |
| 5 Nissan Auto Receivables 2017-B Owner Trust | 1.750% | 10/15/21 | 7,550 | 7,492 |
| 5 Nissan Auto Receivables 2017-B Owner Trust | 1.950% | 10/16/23 | 3,469 | 3,429 |
| 5 Nissan Master Owner Trust Receivables Series 2016-A | 1.540% | 6/15/21 | 5,750 | 5,695 |
| Royal Bank of Canada | 2.200% | 9/23/19 | 19,475 | 19,454 |
| Royal Bank of Canada | 2.100% | 10/14/20 | 57,900 | 57,344 |
| 5 Royal Bank of Canada | 1.875% | 2/5/21 | 8,625 | 8,548 |
| Royal Bank of Canada | 2.300% | 3/22/21 | 8,750 | 8,721 |
| 5 Santander Drive Auto Receivables Trust 2017-3 | 1.870% | 6/15/21 | 5,390 | 5,368 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| 5 SG Commercial Mortgage Securities Trust 2016-C5 | 3.055% | 10/10/48 | 9,000 | 8,915 |
| 5 Synchrony Credit Card Master Note Trust 2015-2 | 1.600% | 4/15/21 | 3,375 | 3,373 |
| 5 Synchrony Credit Card Master Note Trust 2016-2 | 2.210% | 5/15/24 | 21,306 | 21,175 |
| 5 Synchrony Credit Card Master Note Trust 2016-3 | 1.580% | 9/15/22 | 8,550 | 8,457 |
| 5 Synchrony Credit Card Master Note Trust 2017-2 | 2.620% | 10/15/25 | 9,050 | 9,062 |
| 5 Synchrony Credit Card Master Note Trust Series 2012-7 | 1.760% | 9/15/22 | 6,545 | 6,497 |
| 5 TIAA Seasoned Commercial Mortgage Trust 2007-C4 | 5.476% | 8/15/39 | 425 | 424 |
| 10 Toronto-Dominion Bank | 2.250% | 3/15/21 | 28,400 | 28,196 |
| 5 Toyota Auto Receivables 2014-B Owner Trust | 1.310% | 9/16/19 | 330 | 330 |
| 5 Toyota Auto Receivables 2015-B Owner Trust | 1.270% | 5/15/19 | 2,531 | 2,525 |
| 5 Toyota Auto Receivables 2015-B Owner Trust | 1.740% | 9/15/20 | 5,200 | 5,192 |
| 5 Toyota Auto Receivables 2015-C Owner Trust | 1.340% | 6/17/19 | 2,089 | 2,087 |
| 5 Toyota Auto Receivables 2015-C Owner Trust | 1.690% | 12/15/20 | 5,000 | 4,990 |
| 5 Toyota Auto Receivables 2016-B Owner Trust | 1.300% | 4/15/20 | 2,803 | 2,792 |
| 5 Toyota Auto Receivables 2016-B Owner Trust | 1.520% | 8/16/21 | 3,575 | 3,535 |
| 5 Toyota Auto Receivables 2016-C Owner Trust | 1.140% | 8/17/20 | 4,575 | 4,542 |
| 5 Toyota Auto Receivables 2016-C Owner Trust | 1.320% | 11/15/21 | 2,525 | 2,479 |
| 5 Toyota Auto Receivables 2017-D Owner Trust | 1.930% | 1/18/22 | 12,750 | 12,679 |
| 5 UBS Commercial Mortgage Trust 2017-C1 | 3.460% | 6/15/50 | 10,100 | 10,322 |
| 5 UBS Commercial Mortgage Trust 2017-C1 | 3.724% | 6/15/50 | 4,800 | 4,907 |
| 5 UBS Commercial Mortgage Trust 2017-C2 | 3.487% | 8/15/50 | 8,050 | 8,251 |
| 5 UBS Commercial Mortgage Trust 2017-C2 | 3.740% | 8/15/50 | 2,150 | 2,209 |
| 5 UBS Commercial Mortgage Trust 2017-C3 | 3.426% | 8/15/50 | 9,700 | 9,830 |
| 5 UBS Commercial Mortgage Trust 2017-C3 | 3.739% | 8/15/50 | 4,050 | 4,076 |
| 5 UBS Commercial Mortgage Trust 2017-C4 | 3.301% | 10/15/50 | 6,450 | 6,534 |
| 5 UBS Commercial Mortgage Trust 2017-C4 | 3.563% | 10/15/50 | 8,050 | 8,255 |
| 5 UBS Commercial Mortgage Trust 2017-C4 | 3.836% | 10/15/50 | 3,562 | 3,630 |
| 5 UBS Commercial Mortgage Trust 2017-C5 | 3.474% | 11/15/50 | 5,325 | 5,439 |
| 5 UBS Commercial Mortgage Trust 2017-C7 | 3.679% | 12/15/50 | 8,225 | 8,540 |
| 5 UBS Commercial Mortgage Trust 2017-C7 | 4.061% | 12/15/50 | 4,375 | 4,527 |
| 5 UBS-Barclays Commercial Mortgage Trust 2013-C5 | 3.185% | 3/10/46 | 4,636 | 4,697 |
| 5 UBS-Barclays Commercial Mortgage Trust 2013-C6 | 3.244% | 4/10/46 | 7,716 | 7,841 |
| 5 UBS-Barclays Commercial Mortgage Trust 2013-C6 | 3.469% | 4/10/46 | 1,150 | 1,175 |
| 5 Volkswagen Auto Loan Enhanced Trust 2014-2 | 0.950% | 4/22/19 | 303 | 303 |
| 5 Volkswagen Auto Loan Enhanced Trust 2014-2 | 1.390% | 5/20/21 | 2,850 | 2,846 |
| 5 Wells Fargo Commercial Mortgage Trust 2012-LC5 | 2.918% | 10/15/45 | 9,533 | 9,607 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC16 | 2.819% | 8/15/50 | 1,675 | 1,686 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC16 | 3.477% | 8/15/50 | 1,125 | 1,157 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC16 | 3.817% | 8/15/50 | 9,925 | 10,405 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC16 | 4.020% | 8/15/50 | 550 | 578 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC18 | 2.954% | 12/15/47 | 3,400 | 3,435 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC18 | 3.244% | 12/15/47 | 1,961 | 2,000 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC18 | 3.271% | 12/15/47 | 4,000 | 4,066 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC18 | 3.405% | 12/15/47 | 5,650 | 5,785 |
| 5 Wells Fargo Commercial Mortgage Trust 2014-LC18 | 3.808% | 12/15/47 | 2,850 | 2,920 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-C26 | 2.991% | 2/15/48 | 5,725 | 5,780 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-C26 | 3.166% | 2/15/48 | 3,150 | 3,176 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-C26 | 3.580% | 2/15/48 | 2,275 | 2,297 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-C27 | 3.190% | 2/15/48 | 14,150 | 14,291 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-C28 | 3.540% | 5/15/48 | 8,500 | 8,726 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-C28 | 3.872% | 5/15/48 | 1,619 | 1,670 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-C29 | 3.400% | 6/15/48 | 5,800 | 5,961 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-C29 | 3.637% | 6/15/48 | 8,500 | 8,832 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-LC20 | 2.978% | 4/15/50 | 1,536 | 1,550 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-LC20 | 3.184% | 4/15/50 | 14,401 | 14,490 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-LC20 | 3.719% | 4/15/50 | 2,850 | 2,853 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-LC22 | 3.571% | 9/15/58 | 2,350 | 2,434 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-LC22 | 3.839% | 9/15/58 | 3,425 | 3,600 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-LC22 | 4.207% | 9/15/58 | 2,925 | 3,114 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-NXS1 | 2.632% | 5/15/48 | 2,425 | 2,435 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-NXS1 | 2.934% | 5/15/48 | 4,200 | 4,231 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-NXS1 | 3.148% | 5/15/48 | 2,275 | 2,296 |
| 5 Wells Fargo Commercial Mortgage Trust 2015-P2 | 3.656% | 12/15/48 | 4,700 | 4,883 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|---|---------------|---------------------|----------------------|--------|
| 5 | Wells Fargo Commercial Mortgage Trust 2015-P2 | 3.809% | 12/15/48 | 2,950 | 3,104 |
| 5 | Wells Fargo Commercial Mortgage Trust 2015-SG1 | 3.789% | 9/15/48 | 10,375 | 10,858 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-BNK1 | 2.652% | 8/15/49 | 7,850 | 7,609 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-BNK1 | 2.814% | 8/15/49 | 1,800 | 1,762 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-C32 | 3.324% | 1/15/59 | 3,084 | 3,155 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-C32 | 3.560% | 1/15/59 | 6,700 | 6,921 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-C33 | 3.426% | 3/15/59 | 2,350 | 2,407 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-C34 | 3.096% | 6/15/49 | 4,700 | 4,697 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-C37 | 3.794% | 12/15/49 | 4,675 | 4,913 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-LC24 | 2.825% | 10/15/49 | 5,275 | 5,249 |
| 5 | Wells Fargo Commercial Mortgage Trust 2016-LC24 | 2.942% | 10/15/49 | 9,053 | 8,942 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-C38 | 3.453% | 7/15/50 | 11,445 | 11,672 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-C38 | 3.665% | 7/15/50 | 3,243 | 3,284 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-C39 | 3.418% | 9/15/50 | 9,675 | 9,910 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-C39 | 3.702% | 9/15/50 | 5,375 | 5,480 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-C40 | 3.317% | 10/15/50 | 5,350 | 5,405 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-C40 | 3.581% | 10/15/50 | 8,025 | 8,281 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-C40 | 3.854% | 10/15/50 | 2,150 | 2,222 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-C41 | 3.472% | 11/15/50 | 13,300 | 13,604 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-RB1 | 3.635% | 3/15/50 | 8,600 | 8,901 |
| 5 | Wells Fargo Commercial Mortgage Trust 2017-RC1 | 3.631% | 1/15/60 | 8,500 | 8,788 |
| 5 | WFRBS Commercial Mortgage Trust 2012-C10 | 2.875% | 12/15/45 | 10,900 | 10,979 |
| 5 | WFRBS Commercial Mortgage Trust 2012-C6 | 3.440% | 4/15/45 | 7,425 | 7,632 |
| 5 | WFRBS Commercial Mortgage Trust 2012-C7 | 3.431% | 6/15/45 | 4,975 | 5,109 |
| 5 | WFRBS Commercial Mortgage Trust 2012-C7 | 4.090% | 6/15/45 | 4,400 | 4,566 |
| 5 | WFRBS Commercial Mortgage Trust 2012-C8 | 3.001% | 8/15/45 | 3,100 | 3,141 |
| 5 | WFRBS Commercial Mortgage Trust 2012-C9 | 2.870% | 11/15/45 | 6,125 | 6,157 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C11 | 3.071% | 3/15/45 | 4,148 | 4,208 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C12 | 3.198% | 3/15/48 | 1,733 | 1,768 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C12 | 3.560% | 3/15/48 | 820 | 835 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C13 | 3.001% | 5/15/45 | 3,406 | 3,470 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C13 | 3.345% | 5/15/45 | 673 | 678 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C14 | 3.337% | 6/15/46 | 6,000 | 6,160 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C14 | 3.488% | 6/15/46 | 3,000 | 3,040 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C15 | 3.720% | 8/15/46 | 1,120 | 1,158 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C15 | 4.153% | 8/15/46 | 4,470 | 4,768 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C15 | 4.358% | 8/15/46 | 1,120 | 1,180 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C16 | 3.223% | 9/15/46 | 893 | 898 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C16 | 3.963% | 9/15/46 | 1,250 | 1,303 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C16 | 4.415% | 9/15/46 | 1,250 | 1,353 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C16 | 4.668% | 9/15/46 | 2,100 | 2,250 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C17 | 2.921% | 12/15/46 | 1,150 | 1,157 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C17 | 3.558% | 12/15/46 | 1,150 | 1,185 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C17 | 4.023% | 12/15/46 | 1,450 | 1,539 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C17 | 4.255% | 12/15/46 | 1,150 | 1,208 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C17 | 4.788% | 12/15/46 | 1,150 | 1,218 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C18 | 3.027% | 12/15/46 | 1,150 | 1,156 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C18 | 3.651% | 12/15/46 | 2,300 | 2,370 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C18 | 4.162% | 12/15/46 | 5,010 | 5,360 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C18 | 4.387% | 12/15/46 | 575 | 613 |
| 5 | WFRBS Commercial Mortgage Trust 2013-C18 | 4.659% | 12/15/46 | 862 | 930 |
| 5 | WFRBS Commercial Mortgage Trust 2013-UBS1 | 2.927% | 3/15/46 | 3,100 | 3,115 |
| 5 | WFRBS Commercial Mortgage Trust 2013-UBS1 | 3.591% | 3/15/46 | 1,750 | 1,786 |
| 5 | WFRBS Commercial Mortgage Trust 2013-UBS1 | 4.079% | 3/15/46 | 2,350 | 2,492 |
| 5 | WFRBS Commercial Mortgage Trust 2013-UBS1 | 4.624% | 3/15/46 | 575 | 619 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C19 | 1.233% | 3/15/47 | 135 | 135 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C19 | 3.618% | 3/15/47 | 950 | 982 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C19 | 3.660% | 3/15/47 | 1,250 | 1,282 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C19 | 4.101% | 3/15/47 | 2,825 | 2,995 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C19 | 4.723% | 3/15/47 | 950 | 997 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C20 | 3.036% | 5/15/47 | 1,100 | 1,111 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C20 | 3.638% | 5/15/47 | 1,100 | 1,137 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C20 | 3.723% | 5/15/47 | 3,500 | 3,648 |
| 5 | WFRBS Commercial Mortgage Trust 2014-C20 | 3.995% | 5/15/47 | 1,675 | 1,764 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| 5 WFRBS Commercial Mortgage Trust 2014-C20 | 4.176% | 5/15/47 | 1,675 | 1,746 |
| 5 WFRBS Commercial Mortgage Trust 2014-C21 | 3.678% | 8/15/47 | 4,000 | 4,164 |
| 5 WFRBS Commercial Mortgage Trust 2014-C22 | 3.752% | 9/15/57 | 8,200 | 8,567 |
| 5 WFRBS Commercial Mortgage Trust 2014-C22 | 4.371% | 9/15/57 | 1,675 | 1,707 |
| 5 WFRBS Commercial Mortgage Trust 2014-C23 | 3.636% | 10/15/57 | 3,143 | 3,255 |
| 5 WFRBS Commercial Mortgage Trust 2014-C23 | 3.917% | 10/15/57 | 1,675 | 1,768 |
| 5 WFRBS Commercial Mortgage Trust 2014-C23 | 4.210% | 10/15/57 | 1,125 | 1,193 |
| 5 WFRBS Commercial Mortgage Trust 2014-C24 | 3.428% | 11/15/47 | 2,860 | 2,905 |
| 5 WFRBS Commercial Mortgage Trust 2014-C24 | 3.607% | 11/15/47 | 2,860 | 2,963 |
| 5 WFRBS Commercial Mortgage Trust 2014-LC14 | 2.862% | 3/15/47 | 1,115 | 1,122 |
| 5 WFRBS Commercial Mortgage Trust 2014-LC14 | 3.522% | 3/15/47 | 2,800 | 2,882 |
| 5 WFRBS Commercial Mortgage Trust 2014-LC14 | 4.045% | 3/15/47 | 6,720 | 7,127 |
| 5 WFRBS Commercial Mortgage Trust 2014-LC14 | 4.351% | 3/15/47 | 2,800 | 2,941 |
| 5 World Financial Network Credit Card Master Note Trust Series 2017-C | 2.310% | 8/15/24 | 8,600 | 8,563 |
| 5 World Omni Auto Receivables Trust 2014-A | 1.530% | 6/15/20 | 2,212 | 2,211 |
| 5 World Omni Auto Receivables Trust 2014-B | 1.140% | 1/15/20 | 832 | 831 |
| 5 World Omni Auto Receivables Trust 2014-B | 1.680% | 12/15/20 | 1,530 | 1,527 |
| 5 World Omni Auto Receivables Trust 2015-B | 1.490% | 12/15/20 | 2,558 | 2,552 |
| 5 World Omni Auto Receivables Trust 2015-B | 1.840% | 1/17/22 | 2,975 | 2,959 |
| 5 World Omni Automobile Lease Securitization Trust 2015-A | 1.540% | 10/15/18 | 802 | 802 |
| 5 World Omni Automobile Lease Securitization Trust 2016-A | 1.610% | 1/15/22 | 3,000 | 2,970 |
| Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$4,793,122) | | | | 4,791,045 |

Corporate Bonds (27.8%)

Finance (8.7%)

Banking (6.3%)

| | | | | |
|--|--------|----------|--------|--------|
| American Express Co. | 2.200% | 10/30/20 | 16,700 | 16,569 |
| American Express Co. | 2.500% | 8/1/22 | 7,680 | 7,587 |
| American Express Co. | 2.650% | 12/2/22 | 10,530 | 10,432 |
| American Express Co. | 3.000% | 10/30/24 | 17,806 | 17,762 |
| American Express Co. | 3.625% | 12/5/24 | 12,250 | 12,593 |
| American Express Co. | 4.050% | 12/3/42 | 2,099 | 2,210 |
| American Express Credit Corp. | 2.125% | 3/18/19 | 5,251 | 5,251 |
| American Express Credit Corp. | 1.875% | 5/3/19 | 12,000 | 11,956 |
| American Express Credit Corp. | 2.250% | 8/15/19 | 10,375 | 10,381 |
| American Express Credit Corp. | 1.700% | 10/30/19 | 750 | 743 |
| American Express Credit Corp. | 2.200% | 3/3/20 | 15,650 | 15,598 |
| American Express Credit Corp. | 2.375% | 5/26/20 | 13,240 | 13,229 |
| American Express Credit Corp. | 2.600% | 9/14/20 | 25,147 | 25,252 |
| American Express Credit Corp. | 2.250% | 5/5/21 | 21,001 | 20,804 |
| American Express Credit Corp. | 2.700% | 3/3/22 | 37,394 | 37,519 |
| American Express Credit Corp. | 3.300% | 5/3/27 | 23,225 | 23,447 |
| Australia & New Zealand Banking Group Ltd. | 2.250% | 6/13/19 | 16,800 | 16,804 |
| Australia & New Zealand Banking Group Ltd. | 1.600% | 7/15/19 | 23,800 | 23,567 |
| Australia & New Zealand Banking Group Ltd. | 2.050% | 9/23/19 | 4,550 | 4,528 |
| Australia & New Zealand Banking Group Ltd. | 2.125% | 8/19/20 | 7,500 | 7,435 |
| Australia & New Zealand Banking Group Ltd. | 2.250% | 11/9/20 | 14,000 | 13,916 |
| Australia & New Zealand Banking Group Ltd. | 2.700% | 11/16/20 | 14,275 | 14,350 |
| Australia & New Zealand Banking Group Ltd. | 2.300% | 6/1/21 | 7,600 | 7,525 |
| Australia & New Zealand Banking Group Ltd. | 2.550% | 11/23/21 | 7,000 | 6,958 |
| Australia & New Zealand Banking Group Ltd. | 2.625% | 5/19/22 | 12,000 | 11,956 |
| Australia & New Zealand Banking Group Ltd. | 2.625% | 11/9/22 | 14,000 | 13,912 |
| Australia & New Zealand Banking Group Ltd. | 3.700% | 11/16/25 | 12,425 | 13,053 |
| Banco Bilbao Vizcaya Argentaria SA | 3.000% | 10/20/20 | 16,025 | 16,167 |
| Banco Santander SA | 4.250% | 4/11/27 | 1,000 | 1,036 |
| Banco Santander SA | 3.800% | 2/23/28 | 5,000 | 4,998 |
| Bancolumbia SA | 5.950% | 6/3/21 | 8,699 | 9,407 |
| Bank of America Corp. | 2.600% | 1/15/19 | 6,280 | 6,305 |
| Bank of America Corp. | 5.490% | 3/15/19 | 450 | 465 |
| Bank of America Corp. | 2.650% | 4/1/19 | 4,072 | 4,100 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|------|-------------------------------|---------------|---------------------|----------------------|---------|
| | Bank of America Corp. | 2.250% | 4/21/20 | 24,120 | 24,115 |
| | Bank of America Corp. | 5.625% | 7/1/20 | 3 | 3 |
| | Bank of America Corp. | 2.625% | 10/19/20 | 25,336 | 25,531 |
| | Bank of America Corp. | 2.151% | 11/9/20 | 5,211 | 5,171 |
| | Bank of America Corp. | 2.625% | 4/19/21 | 13,710 | 13,780 |
| | Bank of America Corp. | 5.000% | 5/13/21 | — | — |
| 5 | Bank of America Corp. | 2.369% | 7/21/21 | 9,975 | 9,946 |
| 5 | Bank of America Corp. | 2.328% | 10/1/21 | 31,450 | 31,175 |
| | Bank of America Corp. | 2.503% | 10/21/22 | 19,275 | 19,069 |
| | Bank of America Corp. | 3.300% | 1/11/23 | 60,622 | 62,027 |
| 5 | Bank of America Corp. | 3.124% | 1/20/23 | 5,678 | 5,754 |
| 5 | Bank of America Corp. | 2.881% | 4/24/23 | 28,325 | 28,346 |
| 5 | Bank of America Corp. | 2.816% | 7/21/23 | 46,108 | 46,017 |
| | Bank of America Corp. | 4.100% | 7/24/23 | 12,592 | 13,361 |
| 5,10 | Bank of America Corp. | 3.004% | 12/20/23 | 146,891 | 146,985 |
| | Bank of America Corp. | 4.125% | 1/22/24 | 34,290 | 36,402 |
| | Bank of America Corp. | 4.000% | 4/1/24 | 13,451 | 14,216 |
| | Bank of America Corp. | 4.200% | 8/26/24 | 43,331 | 45,444 |
| | Bank of America Corp. | 4.000% | 1/22/25 | 49,353 | 51,338 |
| | Bank of America Corp. | 3.950% | 4/21/25 | 42,746 | 44,184 |
| 5 | Bank of America Corp. | 3.093% | 10/1/25 | 34,158 | 33,911 |
| | Bank of America Corp. | 4.450% | 3/3/26 | 32,777 | 34,984 |
| | Bank of America Corp. | 3.500% | 4/19/26 | 9,445 | 9,654 |
| | Bank of America Corp. | 4.250% | 10/22/26 | 11,035 | 11,593 |
| | Bank of America Corp. | 3.248% | 10/21/27 | 31,990 | 31,601 |
| | Bank of America Corp. | 4.183% | 11/25/27 | 22,275 | 23,265 |
| 5 | Bank of America Corp. | 3.824% | 1/20/28 | 25,980 | 26,802 |
| 5 | Bank of America Corp. | 3.705% | 4/24/28 | 13,787 | 14,104 |
| 5 | Bank of America Corp. | 3.593% | 7/21/28 | 31,408 | 31,785 |
| 5,10 | Bank of America Corp. | 3.419% | 12/20/28 | 76,201 | 76,038 |
| | Bank of America Corp. | 6.110% | 1/29/37 | 12,335 | 15,697 |
| 5 | Bank of America Corp. | 4.244% | 4/24/38 | 22,346 | 24,156 |
| | Bank of America Corp. | 7.750% | 5/14/38 | 19,954 | 29,888 |
| | Bank of America Corp. | 5.875% | 2/7/42 | 34,883 | 45,808 |
| | Bank of America Corp. | 5.000% | 1/21/44 | 30,721 | 37,098 |
| | Bank of America Corp. | 4.875% | 4/1/44 | 13,481 | 16,138 |
| | Bank of America Corp. | 4.750% | 4/21/45 | 1,400 | 1,577 |
| 5 | Bank of America Corp. | 4.443% | 1/20/48 | 3,525 | 3,945 |
| | Bank of America NA | 6.000% | 10/15/36 | 9,684 | 12,563 |
| | Bank of Montreal | 2.375% | 1/25/19 | 14,041 | 14,062 |
| | Bank of Montreal | 1.500% | 7/18/19 | 16,575 | 16,417 |
| | Bank of Montreal | 2.100% | 12/12/19 | 4,150 | 4,135 |
| | Bank of Montreal | 2.100% | 6/15/20 | 5,100 | 5,064 |
| | Bank of Montreal | 1.900% | 8/27/21 | 26,375 | 25,813 |
| | Bank of Montreal | 2.550% | 11/6/22 | 25,285 | 25,017 |
| 5 | Bank of Montreal | 3.803% | 12/15/32 | 23,800 | 23,755 |
| | Bank of New York Mellon Corp. | 2.100% | 1/15/19 | 30,326 | 30,339 |
| | Bank of New York Mellon Corp. | 2.200% | 3/4/19 | 6,643 | 6,650 |
| | Bank of New York Mellon Corp. | 2.200% | 5/15/19 | 375 | 375 |
| | Bank of New York Mellon Corp. | 5.450% | 5/15/19 | 5,535 | 5,766 |
| | Bank of New York Mellon Corp. | 2.300% | 9/11/19 | 15,750 | 15,766 |
| | Bank of New York Mellon Corp. | 4.600% | 1/15/20 | 6,200 | 6,487 |
| | Bank of New York Mellon Corp. | 2.150% | 2/24/20 | 5,000 | 4,988 |
| | Bank of New York Mellon Corp. | 2.600% | 8/17/20 | 5,125 | 5,162 |
| | Bank of New York Mellon Corp. | 2.450% | 11/27/20 | 6,800 | 6,817 |
| | Bank of New York Mellon Corp. | 2.500% | 4/15/21 | 14,514 | 14,548 |
| | Bank of New York Mellon Corp. | 2.050% | 5/3/21 | 25,328 | 24,988 |
| | Bank of New York Mellon Corp. | 3.550% | 9/23/21 | 4,455 | 4,620 |
| | Bank of New York Mellon Corp. | 2.600% | 2/7/22 | 10,971 | 10,983 |
| 5 | Bank of New York Mellon Corp. | 2.661% | 5/16/23 | 12,160 | 12,139 |
| | Bank of New York Mellon Corp. | 2.200% | 8/16/23 | 10,299 | 9,973 |
| | Bank of New York Mellon Corp. | 3.650% | 2/4/24 | 6,775 | 7,082 |
| | Bank of New York Mellon Corp. | 3.400% | 5/15/24 | 985 | 1,017 |
| | Bank of New York Mellon Corp. | 3.250% | 9/11/24 | 13,790 | 14,033 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------------------|--------|---------------|---------------------|----------------------|
| Bank of New York Mellon Corp. | 3.000% | 2/24/25 | 5,753 | 5,733 |
| Bank of New York Mellon Corp. | 2.800% | 5/4/26 | 6,265 | 6,108 |
| Bank of New York Mellon Corp. | 2.450% | 8/17/26 | 6,375 | 6,038 |
| Bank of New York Mellon Corp. | 3.250% | 5/16/27 | 22,235 | 22,437 |
| 5 Bank of New York Mellon Corp. | 3.442% | 2/7/28 | 7,075 | 7,218 |
| Bank of New York Mellon Corp. | 3.000% | 10/30/28 | 5,000 | 4,849 |
| Bank of New York Mellon Corp. | 3.300% | 8/23/29 | 4,200 | 4,178 |
| Bank of Nova Scotia | 1.950% | 1/15/19 | 12,600 | 12,594 |
| Bank of Nova Scotia | 2.050% | 6/5/19 | 10,785 | 10,748 |
| Bank of Nova Scotia | 1.650% | 6/14/19 | 17,405 | 17,273 |
| Bank of Nova Scotia | 2.150% | 7/14/20 | 200 | 199 |
| Bank of Nova Scotia | 2.350% | 10/21/20 | 22,000 | 21,947 |
| Bank of Nova Scotia | 4.375% | 1/13/21 | 1,561 | 1,646 |
| Bank of Nova Scotia | 2.800% | 7/21/21 | 37,938 | 38,239 |
| Bank of Nova Scotia | 2.700% | 3/7/22 | 12,510 | 12,488 |
| Bank of Nova Scotia | 4.500% | 12/16/25 | 31,755 | 33,414 |
| Bank One Capital III | 8.750% | 9/1/30 | 1,100 | 1,607 |
| Bank One Corp. | 7.625% | 10/15/26 | 1,980 | 2,549 |
| Bank One Corp. | 8.000% | 4/29/27 | 1,500 | 2,001 |
| Barclays Bank plc | 5.140% | 10/14/20 | 1,435 | 1,516 |
| Barclays plc | 2.750% | 11/8/19 | 14,373 | 14,413 |
| Barclays plc | 2.875% | 6/8/20 | 15,050 | 15,091 |
| Barclays plc | 3.250% | 1/12/21 | 21,565 | 21,760 |
| Barclays plc | 3.200% | 8/10/21 | 21,300 | 21,441 |
| Barclays plc | 3.684% | 1/10/23 | 26,515 | 26,891 |
| Barclays plc | 4.375% | 9/11/24 | 15,300 | 15,692 |
| Barclays plc | 3.650% | 3/16/25 | 32,290 | 32,280 |
| Barclays plc | 4.375% | 1/12/26 | 24,151 | 25,130 |
| Barclays plc | 5.200% | 5/12/26 | 18,600 | 19,844 |
| Barclays plc | 4.337% | 1/10/28 | 24,194 | 24,974 |
| Barclays plc | 4.836% | 5/9/28 | 7,400 | 7,675 |
| Barclays plc | 5.250% | 8/17/45 | 7,720 | 8,962 |
| Barclays plc | 4.950% | 1/10/47 | 14,000 | 15,591 |
| BB&T Corp. | 2.050% | 6/19/18 | 11,955 | 11,959 |
| BB&T Corp. | 2.250% | 2/1/19 | 3,950 | 3,955 |
| BB&T Corp. | 6.850% | 4/30/19 | 8,193 | 8,680 |
| BB&T Corp. | 5.250% | 11/1/19 | 10,240 | 10,754 |
| BB&T Corp. | 2.450% | 1/15/20 | 14,620 | 14,662 |
| BB&T Corp. | 2.150% | 2/1/21 | 7,375 | 7,299 |
| BB&T Corp. | 2.050% | 5/10/21 | 14,761 | 14,552 |
| BB&T Corp. | 2.750% | 4/1/22 | 6,350 | 6,392 |
| BB&T Corp. | 2.850% | 10/26/24 | 6,825 | 6,752 |
| BNP Paribas SA | 2.450% | 3/17/19 | 3,417 | 3,430 |
| BNP Paribas SA | 2.375% | 5/21/20 | 6,975 | 6,976 |
| BNP Paribas SA | 5.000% | 1/15/21 | 39,276 | 42,133 |
| BNP Paribas SA | 3.250% | 3/3/23 | 21,285 | 21,665 |
| BNP Paribas SA | 4.250% | 10/15/24 | 2,450 | 2,581 |
| BPCE SA | 2.500% | 7/15/19 | 11,250 | 11,292 |
| BPCE SA | 2.250% | 1/27/20 | 4,700 | 4,689 |
| BPCE SA | 2.650% | 2/3/21 | 7,707 | 7,729 |
| BPCE SA | 2.750% | 12/2/21 | 8,920 | 8,945 |
| 10 BPCE SA | 3.000% | 5/22/22 | 5,500 | 5,494 |
| BPCE SA | 4.000% | 4/15/24 | 21,045 | 22,236 |
| BPCE SA | 3.375% | 12/2/26 | 4,700 | 4,758 |
| Branch Banking & Trust Co. | 1.450% | 5/10/19 | 9,525 | 9,423 |
| Branch Banking & Trust Co. | 2.100% | 1/15/20 | 14,725 | 14,676 |
| Branch Banking & Trust Co. | 2.250% | 6/1/20 | 17,425 | 17,405 |
| Branch Banking & Trust Co. | 2.850% | 4/1/21 | 385 | 390 |
| Branch Banking & Trust Co. | 2.625% | 1/15/22 | 9,500 | 9,519 |
| Branch Banking & Trust Co. | 3.625% | 9/16/25 | 18,853 | 19,450 |
| Branch Banking & Trust Co. | 3.800% | 10/30/26 | 2,768 | 2,888 |
| Canadian Imperial Bank of Commerce | 1.600% | 9/6/19 | 8,730 | 8,635 |
| Canadian Imperial Bank of Commerce | 2.100% | 10/5/20 | 12,375 | 12,270 |
| Canadian Imperial Bank of Commerce | 2.550% | 6/16/22 | 19,752 | 19,616 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Capital One Bank USA NA | 2.150% | 11/21/18 | 11,850 | 11,843 |
| Capital One Bank USA NA | 2.250% | 2/13/19 | 11,500 | 11,493 |
| Capital One Bank USA NA | 2.300% | 6/5/19 | 9,325 | 9,315 |
| Capital One Bank USA NA | 8.800% | 7/15/19 | 5,975 | 6,514 |
| Capital One Bank USA NA | 3.375% | 2/15/23 | 27,153 | 27,423 |
| Capital One Financial Corp. | 2.450% | 4/24/19 | 10,394 | 10,408 |
| Capital One Financial Corp. | 2.500% | 5/12/20 | 15,650 | 15,626 |
| Capital One Financial Corp. | 2.400% | 10/30/20 | 7,000 | 6,943 |
| Capital One Financial Corp. | 4.750% | 7/15/21 | 3,963 | 4,228 |
| Capital One Financial Corp. | 3.050% | 3/9/22 | 1,335 | 1,340 |
| Capital One Financial Corp. | 3.500% | 6/15/23 | 4,510 | 4,583 |
| Capital One Financial Corp. | 3.750% | 4/24/24 | 7,828 | 8,041 |
| Capital One Financial Corp. | 3.300% | 10/30/24 | 10,050 | 9,993 |
| Capital One Financial Corp. | 3.200% | 2/5/25 | 1,735 | 1,715 |
| Capital One Financial Corp. | 4.200% | 10/29/25 | 10,000 | 10,283 |
| Capital One Financial Corp. | 3.750% | 7/28/26 | 11,250 | 11,173 |
| Capital One Financial Corp. | 3.750% | 3/9/27 | 8,055 | 8,108 |
| Capital One NA | 2.400% | 9/5/19 | 8,535 | 8,537 |
| Capital One NA | 1.850% | 9/13/19 | 7,150 | 7,080 |
| Capital One NA | 2.350% | 1/31/20 | 14,825 | 14,774 |
| Capital One NA | 2.950% | 7/23/21 | 8,431 | 8,461 |
| Capital One NA | 2.250% | 9/13/21 | 16,300 | 15,992 |
| Capital One NA | 2.650% | 8/8/22 | 15,250 | 15,092 |
| Citibank NA | 1.850% | 9/18/19 | 22,025 | 21,866 |
| Citibank NA | 2.100% | 6/12/20 | 15,750 | 15,609 |
| Citibank NA | 2.125% | 10/20/20 | 47,000 | 46,515 |
| 5,10 Citicorp Lease Pass-Through Trust 1999-1 | 8.040% | 12/15/19 | 10,588 | 11,636 |
| Citigroup Inc. | 1.800% | 2/5/18 | 11,025 | 11,023 |
| Citigroup Inc. | 1.750% | 5/1/18 | 21,947 | 21,929 |
| Citigroup Inc. | 2.550% | 4/8/19 | 16,555 | 16,609 |
| Citigroup Inc. | 2.050% | 6/7/19 | 14,925 | 14,880 |
| Citigroup Inc. | 2.500% | 7/29/19 | 2,675 | 2,681 |
| Citigroup Inc. | 2.450% | 1/10/20 | 9,450 | 9,443 |
| Citigroup Inc. | 2.400% | 2/18/20 | 18,315 | 18,277 |
| Citigroup Inc. | 5.375% | 8/9/20 | 11,673 | 12,501 |
| Citigroup Inc. | 2.650% | 10/26/20 | 6,198 | 6,228 |
| Citigroup Inc. | 2.700% | 3/30/21 | 27,735 | 27,784 |
| Citigroup Inc. | 2.350% | 8/2/21 | 5,128 | 5,063 |
| Citigroup Inc. | 2.900% | 12/8/21 | 45,878 | 46,074 |
| Citigroup Inc. | 4.500% | 1/14/22 | 35,933 | 38,228 |
| Citigroup Inc. | 2.750% | 4/25/22 | 1,000 | 995 |
| Citigroup Inc. | 4.050% | 7/30/22 | 10,570 | 10,994 |
| Citigroup Inc. | 2.700% | 10/27/22 | 9,950 | 9,842 |
| Citigroup Inc. | 3.375% | 3/1/23 | 5,600 | 5,678 |
| Citigroup Inc. | 3.500% | 5/15/23 | 19,623 | 19,918 |
| 5 Citigroup Inc. | 2.876% | 7/24/23 | 15,500 | 15,424 |
| Citigroup Inc. | 3.875% | 10/25/23 | 13,345 | 13,846 |
| Citigroup Inc. | 3.750% | 6/16/24 | 26,477 | 27,359 |
| Citigroup Inc. | 4.000% | 8/5/24 | 18,929 | 19,691 |
| Citigroup Inc. | 3.875% | 3/26/25 | 10,438 | 10,683 |
| Citigroup Inc. | 3.300% | 4/27/25 | 7,882 | 7,925 |
| Citigroup Inc. | 4.400% | 6/10/25 | 51,869 | 54,642 |
| Citigroup Inc. | 5.500% | 9/13/25 | 11,703 | 13,156 |
| Citigroup Inc. | 3.700% | 1/12/26 | 8,775 | 9,012 |
| Citigroup Inc. | 4.600% | 3/9/26 | 22,967 | 24,357 |
| Citigroup Inc. | 3.400% | 5/1/26 | 12,539 | 12,571 |
| Citigroup Inc. | 3.200% | 10/21/26 | 41,382 | 40,959 |
| Citigroup Inc. | 4.450% | 9/29/27 | 18,910 | 19,942 |
| 5 Citigroup Inc. | 3.887% | 1/10/28 | 7,032 | 7,244 |
| 5 Citigroup Inc. | 3.668% | 7/24/28 | 21,104 | 21,365 |
| Citigroup Inc. | 4.125% | 7/25/28 | 13,175 | 13,586 |
| 5 Citigroup Inc. | 3.520% | 10/27/28 | 7,955 | 7,979 |
| Citigroup Inc. | 6.625% | 6/15/32 | 4,370 | 5,562 |
| Citigroup Inc. | 6.000% | 10/31/33 | 7,445 | 9,084 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Citigroup Inc. | 6.125% | 8/25/36 | 13,964 | 17,529 |
| Citigroup Inc. | 8.125% | 7/15/39 | 26,605 | 42,425 |
| Citigroup Inc. | 5.875% | 1/30/42 | 13,788 | 17,975 |
| Citigroup Inc. | 6.675% | 9/13/43 | 5,158 | 7,117 |
| Citigroup Inc. | 4.950% | 11/7/43 | 3,036 | 3,468 |
| Citigroup Inc. | 5.300% | 5/6/44 | 10,110 | 11,934 |
| Citigroup Inc. | 4.650% | 7/30/45 | 11,451 | 13,030 |
| Citigroup Inc. | 4.750% | 5/18/46 | 7,885 | 8,704 |
| 5 Citigroup Inc. | 4.281% | 4/24/48 | 10,502 | 11,283 |
| Citizens Bank NA | 2.500% | 3/14/19 | 4,000 | 4,009 |
| Citizens Bank NA | 2.450% | 12/4/19 | 4,300 | 4,301 |
| Citizens Bank NA | 2.250% | 3/2/20 | 5,000 | 4,974 |
| Citizens Bank NA | 2.200% | 5/26/20 | 12,485 | 12,387 |
| Citizens Bank NA | 2.250% | 10/30/20 | 10,000 | 9,900 |
| Citizens Bank NA | 2.550% | 5/13/21 | 7,230 | 7,204 |
| Citizens Bank NA | 2.650% | 5/26/22 | 9,175 | 9,083 |
| Citizens Financial Group Inc. | 2.375% | 7/28/21 | 1,250 | 1,234 |
| Citizens Financial Group Inc. | 4.300% | 12/3/25 | 6,303 | 6,574 |
| Comerica Bank | 4.000% | 7/27/25 | 50 | 52 |
| Comerica Inc. | 2.125% | 5/23/19 | 2,260 | 2,249 |
| Commonwealth Bank of Australia | 2.250% | 3/13/19 | 6,725 | 6,726 |
| Commonwealth Bank of Australia | 2.050% | 3/15/19 | 8,650 | 8,629 |
| Commonwealth Bank of Australia | 2.300% | 9/6/19 | 17,350 | 17,355 |
| Commonwealth Bank of Australia | 2.400% | 11/2/20 | 12,850 | 12,819 |
| Commonwealth Bank of Australia | 2.550% | 3/15/21 | 10,895 | 10,883 |
| 10 Commonwealth Bank of Australia | 2.750% | 3/10/22 | 15,000 | 15,044 |
| Compass Bank | 2.750% | 9/29/19 | 3,858 | 3,869 |
| Compass Bank | 2.875% | 6/29/22 | 19,250 | 18,973 |
| Cooperatieve Rabobank UA | 2.250% | 1/14/19 | 22,424 | 22,457 |
| Cooperatieve Rabobank UA | 2.500% | 1/19/21 | 51,750 | 51,894 |
| Cooperatieve Rabobank UA | 2.750% | 1/10/22 | 11,552 | 11,642 |
| Cooperatieve Rabobank UA | 3.875% | 2/8/22 | 40,058 | 42,071 |
| Cooperatieve Rabobank UA | 3.950% | 11/9/22 | 40,648 | 42,332 |
| Cooperatieve Rabobank UA | 4.625% | 12/1/23 | 17,615 | 18,835 |
| Cooperatieve Rabobank UA | 3.375% | 5/21/25 | 19,104 | 19,595 |
| Cooperatieve Rabobank UA | 4.375% | 8/4/25 | 14,953 | 15,772 |
| Cooperatieve Rabobank UA | 3.750% | 7/21/26 | 11,705 | 11,829 |
| Cooperatieve Rabobank UA | 5.250% | 5/24/41 | 9,405 | 11,890 |
| Cooperatieve Rabobank UA | 5.750% | 12/1/43 | 10,475 | 13,328 |
| Cooperatieve Rabobank UA | 5.250% | 8/4/45 | 10,874 | 13,145 |
| Credit Suisse AG | 2.300% | 5/28/19 | 44,109 | 44,185 |
| Credit Suisse AG | 5.300% | 8/13/19 | 12,525 | 13,111 |
| Credit Suisse AG | 5.400% | 1/14/20 | 8,516 | 8,978 |
| Credit Suisse AG | 3.000% | 10/29/21 | 29,194 | 29,507 |
| Credit Suisse AG | 3.625% | 9/9/24 | 27,250 | 28,133 |
| 10 Credit Suisse Group AG | 3.574% | 1/9/23 | 10,000 | 10,151 |
| 10 Credit Suisse Group AG | 4.282% | 1/9/28 | 25,500 | 26,506 |
| Credit Suisse Group Funding Guernsey Ltd. | 2.750% | 3/26/20 | 2,850 | 2,857 |
| Credit Suisse Group Funding Guernsey Ltd. | 3.125% | 12/10/20 | 12,775 | 12,920 |
| Credit Suisse Group Funding Guernsey Ltd. | 3.450% | 4/16/21 | 36,845 | 37,586 |
| Credit Suisse Group Funding Guernsey Ltd. | 3.800% | 9/15/22 | 21,300 | 21,942 |
| Credit Suisse Group Funding Guernsey Ltd. | 3.800% | 6/9/23 | 14,780 | 15,193 |
| Credit Suisse Group Funding Guernsey Ltd. | 3.750% | 3/26/25 | 31,950 | 32,528 |
| Credit Suisse Group Funding Guernsey Ltd. | 4.550% | 4/17/26 | 1,000 | 1,067 |
| Credit Suisse Group Funding Guernsey Ltd. | 4.875% | 5/15/45 | 12,328 | 14,193 |
| Credit Suisse USA Inc. | 7.125% | 7/15/32 | 11,221 | 15,474 |
| Deutsche Bank AG | 2.500% | 2/13/19 | 15,581 | 15,565 |
| Deutsche Bank AG | 2.850% | 5/10/19 | 9,279 | 9,304 |
| Deutsche Bank AG | 2.700% | 7/13/20 | 19,000 | 18,908 |
| Deutsche Bank AG | 2.950% | 8/20/20 | 7,776 | 7,786 |
| Deutsche Bank AG | 3.125% | 1/13/21 | 11,832 | 11,863 |
| Deutsche Bank AG | 3.375% | 5/12/21 | 10,979 | 11,076 |
| Deutsche Bank AG | 4.250% | 10/14/21 | 20,001 | 20,732 |
| Deutsche Bank AG | 3.300% | 11/16/22 | 27,056 | 26,929 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------------------|--------|---------------|---------------------|----------------------|
| Deutsche Bank AG | 3.700% | 5/30/24 | 27,739 | 27,889 |
| Deutsche Bank AG | 4.100% | 1/13/26 | 8,010 | 8,149 |
| Discover Bank | 3.100% | 6/4/20 | 4,175 | 4,219 |
| Discover Bank | 3.200% | 8/9/21 | 4,440 | 4,491 |
| Discover Bank | 4.200% | 8/8/23 | 17,374 | 18,274 |
| Discover Bank | 4.250% | 3/13/26 | 2,675 | 2,787 |
| Discover Bank | 3.450% | 7/27/26 | 8,250 | 8,139 |
| Discover Financial Services | 5.200% | 4/27/22 | 1,817 | 1,953 |
| Discover Financial Services | 3.850% | 11/21/22 | 9,695 | 9,932 |
| Discover Financial Services | 3.750% | 3/4/25 | 5,800 | 5,834 |
| Discover Financial Services | 4.100% | 2/9/27 | 6,500 | 6,633 |
| Fifth Third Bancorp | 2.300% | 3/1/19 | 4,475 | 4,476 |
| Fifth Third Bancorp | 2.875% | 7/27/20 | 575 | 581 |
| Fifth Third Bancorp | 3.500% | 3/15/22 | 2,251 | 2,318 |
| Fifth Third Bancorp | 4.300% | 1/16/24 | 11,324 | 11,967 |
| Fifth Third Bancorp | 8.250% | 3/1/38 | 8,422 | 12,868 |
| Fifth Third Bank | 2.300% | 3/15/19 | 3,850 | 3,857 |
| Fifth Third Bank | 2.375% | 4/25/19 | 11,700 | 11,734 |
| Fifth Third Bank | 1.625% | 9/27/19 | 7,700 | 7,613 |
| Fifth Third Bank | 2.200% | 10/30/20 | 2,900 | 2,879 |
| Fifth Third Bank | 2.250% | 6/14/21 | 13,501 | 13,354 |
| Fifth Third Bank | 2.875% | 10/1/21 | 7,504 | 7,562 |
| Fifth Third Bank | 3.850% | 3/15/26 | 5,452 | 5,627 |
| First Horizon National Corp. | 3.500% | 12/15/20 | 3,500 | 3,568 |
| First Niagara Financial Group Inc. | 6.750% | 3/19/20 | 1,875 | 2,043 |
| First Republic Bank | 2.375% | 6/17/19 | 4,100 | 4,086 |
| First Republic Bank | 2.500% | 6/6/22 | 11,850 | 11,692 |
| First Republic Bank | 4.375% | 8/1/46 | 2,375 | 2,418 |
| First Republic Bank | 4.625% | 2/13/47 | 2,875 | 3,060 |
| FirstMerit Bank NA | 4.270% | 11/25/26 | 5,750 | 5,994 |
| FirstMerit Corp. | 4.350% | 2/4/23 | 2,750 | 2,867 |
| Goldman Sachs Capital I | 6.345% | 2/15/34 | 12,275 | 15,344 |
| Goldman Sachs Group Inc. | 2.625% | 1/31/19 | 31,273 | 31,397 |
| Goldman Sachs Group Inc. | 7.500% | 2/15/19 | 24,562 | 25,966 |
| Goldman Sachs Group Inc. | 1.950% | 7/23/19 | 3,500 | 3,480 |
| Goldman Sachs Group Inc. | 2.550% | 10/23/19 | 26,544 | 26,593 |
| Goldman Sachs Group Inc. | 2.300% | 12/13/19 | 23,650 | 23,589 |
| Goldman Sachs Group Inc. | 5.375% | 3/15/20 | 39,376 | 41,723 |
| Goldman Sachs Group Inc. | 2.600% | 4/23/20 | 21,524 | 21,547 |
| Goldman Sachs Group Inc. | 6.000% | 6/15/20 | 34,979 | 37,759 |
| Goldman Sachs Group Inc. | 2.750% | 9/15/20 | 19,261 | 19,329 |
| Goldman Sachs Group Inc. | 2.875% | 2/25/21 | 15,650 | 15,765 |
| Goldman Sachs Group Inc. | 2.625% | 4/25/21 | 22,300 | 22,267 |
| Goldman Sachs Group Inc. | 5.250% | 7/27/21 | 14,646 | 15,875 |
| Goldman Sachs Group Inc. | 2.350% | 11/15/21 | 19,370 | 19,079 |
| Goldman Sachs Group Inc. | 5.750% | 1/24/22 | 62,353 | 68,953 |
| Goldman Sachs Group Inc. | 3.000% | 4/26/22 | 36,834 | 36,981 |
| 5 Goldman Sachs Group Inc. | 2.876% | 10/31/22 | 52,950 | 52,818 |
| Goldman Sachs Group Inc. | 3.625% | 1/22/23 | 31,109 | 31,996 |
| 5 Goldman Sachs Group Inc. | 2.908% | 6/5/23 | 24,641 | 24,434 |
| 5 Goldman Sachs Group Inc. | 2.905% | 7/24/23 | 23,900 | 23,691 |
| Goldman Sachs Group Inc. | 4.000% | 3/3/24 | 71,704 | 75,116 |
| Goldman Sachs Group Inc. | 3.850% | 7/8/24 | 13,489 | 13,972 |
| Goldman Sachs Group Inc. | 3.500% | 1/23/25 | 27,028 | 27,365 |
| Goldman Sachs Group Inc. | 3.750% | 5/22/25 | 128 | 131 |
| 5 Goldman Sachs Group Inc. | 3.272% | 9/29/25 | 40,300 | 39,985 |
| Goldman Sachs Group Inc. | 4.250% | 10/21/25 | 13,620 | 14,184 |
| Goldman Sachs Group Inc. | 3.750% | 2/25/26 | 30,969 | 31,769 |
| Goldman Sachs Group Inc. | 3.500% | 11/16/26 | 36,235 | 36,332 |
| Goldman Sachs Group Inc. | 5.950% | 1/15/27 | 9,251 | 10,772 |
| Goldman Sachs Group Inc. | 3.850% | 1/26/27 | 35,300 | 36,175 |
| 5 Goldman Sachs Group Inc. | 3.691% | 6/5/28 | 25,550 | 25,909 |
| Goldman Sachs Group Inc. | 6.125% | 2/15/33 | 28,006 | 35,682 |
| Goldman Sachs Group Inc. | 6.450% | 5/1/36 | 24,715 | 31,642 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|----------------------------|---------------|---------------------|----------------------|--------|
| | Goldman Sachs Group Inc. | 6.750% | 10/1/37 | 40,686 | 54,478 |
| 5 | Goldman Sachs Group Inc. | 4.017% | 10/31/38 | 30,259 | 30,999 |
| | Goldman Sachs Group Inc. | 6.250% | 2/1/41 | 29,277 | 39,113 |
| | Goldman Sachs Group Inc. | 4.800% | 7/8/44 | 29,785 | 33,745 |
| | Goldman Sachs Group Inc. | 5.150% | 5/22/45 | 27,278 | 31,493 |
| | Goldman Sachs Group Inc. | 4.750% | 10/21/45 | 6,879 | 7,836 |
| | HSBC Bank USA NA | 4.875% | 8/24/20 | 26,550 | 28,061 |
| | HSBC Bank USA NA | 5.875% | 11/1/34 | 7,478 | 9,638 |
| | HSBC Bank USA NA | 5.625% | 8/15/35 | 3,782 | 4,777 |
| | HSBC Bank USA NA | 7.000% | 1/15/39 | 7,909 | 11,588 |
| | HSBC Holdings plc | 3.400% | 3/8/21 | 35,783 | 36,546 |
| | HSBC Holdings plc | 5.100% | 4/5/21 | 5,100 | 44,692 |
| | HSBC Holdings plc | 2.950% | 5/25/21 | 36,328 | 36,567 |
| | HSBC Holdings plc | 2.650% | 1/5/22 | 21,280 | 21,124 |
| | HSBC Holdings plc | 4.875% | 1/14/22 | 3,032 | 3,260 |
| | HSBC Holdings plc | 4.000% | 3/30/22 | 12,381 | 12,943 |
| 5 | HSBC Holdings plc | 3.262% | 3/13/23 | 18,003 | 18,232 |
| | HSBC Holdings plc | 3.600% | 5/25/23 | 21,900 | 22,533 |
| 5 | HSBC Holdings plc | 3.033% | 11/22/23 | 6,850 | 6,862 |
| | HSBC Holdings plc | 4.250% | 3/14/24 | 30,185 | 31,445 |
| | HSBC Holdings plc | 4.250% | 8/18/25 | 12,107 | 12,566 |
| | HSBC Holdings plc | 4.300% | 3/8/26 | 39,675 | 42,134 |
| | HSBC Holdings plc | 3.900% | 5/25/26 | 40,250 | 41,635 |
| | HSBC Holdings plc | 4.375% | 11/23/26 | 16,056 | 16,753 |
| 5 | HSBC Holdings plc | 4.041% | 3/13/28 | 32,400 | 33,726 |
| | HSBC Holdings plc | 7.625% | 5/17/32 | 1,996 | 2,714 |
| | HSBC Holdings plc | 7.350% | 11/27/32 | 2,040 | 2,726 |
| | HSBC Holdings plc | 6.500% | 5/2/36 | 13,304 | 17,382 |
| | HSBC Holdings plc | 6.500% | 9/15/37 | 33,547 | 44,171 |
| | HSBC Holdings plc | 6.800% | 6/1/38 | 5,574 | 7,609 |
| | HSBC Holdings plc | 6.100% | 1/14/42 | 6,825 | 9,372 |
| | HSBC Holdings plc | 5.250% | 3/14/44 | 27,484 | 32,314 |
| | HSBC USA Inc. | 2.250% | 6/23/19 | 6,625 | 6,641 |
| | HSBC USA Inc. | 2.375% | 11/13/19 | 22,150 | 22,186 |
| | HSBC USA Inc. | 2.350% | 3/5/20 | 16,575 | 16,568 |
| | HSBC USA Inc. | 2.750% | 8/7/20 | 5,225 | 5,259 |
| | HSBC USA Inc. | 5.000% | 9/27/20 | 8,700 | 9,200 |
| | HSBC USA Inc. | 3.500% | 6/23/24 | 7,350 | 7,541 |
| | Huntington Bancshares Inc. | 7.000% | 12/15/20 | 4,200 | 4,690 |
| | Huntington Bancshares Inc. | 3.150% | 3/14/21 | 3,525 | 3,580 |
| | Huntington Bancshares Inc. | 2.300% | 1/14/22 | 10,168 | 10,005 |
| | Huntington National Bank | 2.375% | 3/10/20 | 19,000 | 19,002 |
| | Huntington National Bank | 2.400% | 4/1/20 | 12,325 | 12,304 |
| | Huntington National Bank | 2.875% | 8/20/20 | 7,750 | 7,814 |
| | Huntington National Bank | 2.500% | 8/7/22 | 12,000 | 11,834 |
| | ING Groep NV | 3.150% | 3/29/22 | 6,857 | 6,918 |
| | ING Groep NV | 3.950% | 3/29/27 | 13,946 | 14,533 |
| | Intesa Sanpaolo SPA | 3.875% | 1/15/19 | 9,500 | 9,644 |
| | Intesa Sanpaolo SPA | 5.250% | 1/12/24 | 26,381 | 28,773 |
| | JPMorgan Chase & Co. | 2.350% | 1/28/19 | 12,225 | 12,253 |
| | JPMorgan Chase & Co. | 1.850% | 3/22/19 | 14,330 | 14,274 |
| | JPMorgan Chase & Co. | 6.300% | 4/23/19 | 25,270 | 26,604 |
| | JPMorgan Chase & Co. | 2.200% | 10/22/19 | 5,161 | 5,155 |
| | JPMorgan Chase & Co. | 2.250% | 1/23/20 | 52,265 | 52,224 |
| | JPMorgan Chase & Co. | 2.750% | 6/23/20 | 50,831 | 51,268 |
| | JPMorgan Chase & Co. | 4.400% | 7/22/20 | 5,303 | 5,571 |
| | JPMorgan Chase & Co. | 4.250% | 10/15/20 | 14,840 | 15,559 |
| | JPMorgan Chase & Co. | 2.550% | 10/29/20 | 24,012 | 24,082 |
| | JPMorgan Chase & Co. | 2.550% | 3/1/21 | 21,053 | 21,076 |
| | JPMorgan Chase & Co. | 4.625% | 5/10/21 | 4,626 | 4,926 |
| | JPMorgan Chase & Co. | 2.400% | 6/7/21 | 8,745 | 8,699 |
| | JPMorgan Chase & Co. | 2.295% | 8/15/21 | 51,728 | 51,271 |
| | JPMorgan Chase & Co. | 4.350% | 8/15/21 | 26,809 | 28,387 |
| | JPMorgan Chase & Co. | 4.500% | 1/24/22 | 31,497 | 33,622 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------------|--------|---------------|---------------------|----------------------|
| JPMorgan Chase & Co. | 3.250% | 9/23/22 | 20,707 | 21,123 |
| JPMorgan Chase & Co. | 2.972% | 1/15/23 | 46,758 | 46,952 |
| JPMorgan Chase & Co. | 3.200% | 1/25/23 | 50,547 | 51,393 |
| 5 JPMorgan Chase & Co. | 2.776% | 4/25/23 | 20,000 | 19,882 |
| JPMorgan Chase & Co. | 3.375% | 5/1/23 | 28,849 | 29,331 |
| JPMorgan Chase & Co. | 2.700% | 5/18/23 | 18,276 | 18,156 |
| JPMorgan Chase & Co. | 3.875% | 2/1/24 | 25,270 | 26,455 |
| JPMorgan Chase & Co. | 3.625% | 5/13/24 | 46,657 | 48,348 |
| JPMorgan Chase & Co. | 3.875% | 9/10/24 | 32,822 | 34,076 |
| JPMorgan Chase & Co. | 3.125% | 1/23/25 | 27,245 | 27,349 |
| 5 JPMorgan Chase & Co. | 3.220% | 3/1/25 | 21,300 | 21,366 |
| JPMorgan Chase & Co. | 3.900% | 7/15/25 | 26,849 | 28,035 |
| JPMorgan Chase & Co. | 3.300% | 4/1/26 | 55,233 | 55,452 |
| JPMorgan Chase & Co. | 3.200% | 6/15/26 | 26,015 | 25,892 |
| JPMorgan Chase & Co. | 2.950% | 10/1/26 | 28,275 | 27,764 |
| JPMorgan Chase & Co. | 4.125% | 12/15/26 | 33,818 | 35,657 |
| JPMorgan Chase & Co. | 4.250% | 10/1/27 | 10,907 | 11,564 |
| JPMorgan Chase & Co. | 3.625% | 12/1/27 | 10,600 | 10,715 |
| 5 JPMorgan Chase & Co. | 3.782% | 2/1/28 | 23,106 | 23,910 |
| 5 JPMorgan Chase & Co. | 3.540% | 5/1/28 | 28,850 | 29,252 |
| JPMorgan Chase & Co. | 6.400% | 5/15/38 | 25,717 | 35,248 |
| 5 JPMorgan Chase & Co. | 3.882% | 7/24/38 | 26,445 | 27,054 |
| JPMorgan Chase & Co. | 5.500% | 10/15/40 | 36,107 | 45,437 |
| JPMorgan Chase & Co. | 5.600% | 7/15/41 | 12,745 | 16,327 |
| JPMorgan Chase & Co. | 5.400% | 1/6/42 | 9,599 | 12,047 |
| JPMorgan Chase & Co. | 5.625% | 8/16/43 | 6,860 | 8,515 |
| JPMorgan Chase & Co. | 4.850% | 2/1/44 | 1,950 | 2,310 |
| JPMorgan Chase & Co. | 4.950% | 6/1/45 | 10,200 | 11,720 |
| 5 JPMorgan Chase & Co. | 4.260% | 2/22/48 | 19,271 | 20,664 |
| 5 JPMorgan Chase & Co. | 4.032% | 7/24/48 | 20,020 | 20,712 |
| 5 JPMorgan Chase & Co. | 3.964% | 11/15/48 | 23,606 | 24,356 |
| JPMorgan Chase Bank NA | 1.650% | 9/23/19 | 14,625 | 14,503 |
| KeyBank NA | 2.350% | 3/8/19 | 8,775 | 8,789 |
| KeyBank NA | 2.500% | 12/15/19 | 5,500 | 5,512 |
| KeyBank NA | 2.250% | 3/16/20 | 2,780 | 2,772 |
| KeyBank NA | 2.500% | 11/22/21 | 3,519 | 3,501 |
| KeyBank NA | 2.400% | 6/9/22 | 2,695 | 2,658 |
| KeyBank NA | 2.300% | 9/14/22 | 10,000 | 9,793 |
| KeyBank NA | 3.300% | 6/1/25 | 7,726 | 7,846 |
| KeyBank NA | 3.400% | 5/20/26 | 12,750 | 12,709 |
| 5 KeyBank NA | 3.180% | 10/15/27 | 500 | 504 |
| KeyBank NA | 6.950% | 2/1/28 | 1,290 | 1,609 |
| KeyCorp | 2.900% | 9/15/20 | 1,280 | 1,291 |
| KeyCorp | 5.100% | 3/24/21 | 9,207 | 9,926 |
| Lloyds Bank plc | 2.300% | 11/27/18 | 9,850 | 9,869 |
| Lloyds Bank plc | 2.050% | 1/22/19 | 3,775 | 3,766 |
| Lloyds Bank plc | 2.700% | 8/17/20 | 8,200 | 8,231 |
| Lloyds Bank plc | 6.375% | 1/21/21 | 11,050 | 12,253 |
| Lloyds Bank plc | 3.500% | 5/14/25 | 500 | 515 |
| Lloyds Banking Group plc | 3.000% | 1/11/22 | 9,904 | 9,932 |
| 5 Lloyds Banking Group plc | 2.907% | 11/7/23 | 16,400 | 16,240 |
| Lloyds Banking Group plc | 4.500% | 11/4/24 | 13,001 | 13,628 |
| Lloyds Banking Group plc | 4.582% | 12/10/25 | 37,055 | 38,702 |
| Lloyds Banking Group plc | 4.650% | 3/24/26 | 10,582 | 11,132 |
| Lloyds Banking Group plc | 3.750% | 1/11/27 | 13,482 | 13,663 |
| 5 Lloyds Banking Group plc | 3.574% | 11/7/28 | 16,400 | 16,251 |
| Lloyds Banking Group plc | 5.300% | 12/1/45 | 2,052 | 2,412 |
| Manufacturers & Traders Trust Co. | 2.300% | 1/30/19 | 28,850 | 28,879 |
| Manufacturers & Traders Trust Co. | 2.250% | 7/25/19 | 8,000 | 8,000 |
| Manufacturers & Traders Trust Co. | 2.100% | 2/6/20 | 15,200 | 15,132 |
| Manufacturers & Traders Trust Co. | 2.500% | 5/18/22 | 1,250 | 1,242 |
| Manufacturers & Traders Trust Co. | 2.900% | 2/6/25 | 7,825 | 7,773 |
| Mitsubishi UFJ Financial Group Inc. | 2.950% | 3/1/21 | 40,591 | 40,951 |
| Mitsubishi UFJ Financial Group Inc. | 2.190% | 9/13/21 | 30,090 | 29,497 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------------|--------|---------------|---------------------|----------------------|
| Mitsubishi UFJ Financial Group Inc. | 2.665% | 7/25/22 | 25,100 | 24,792 |
| Mitsubishi UFJ Financial Group Inc. | 2.527% | 9/13/23 | 2,500 | 2,429 |
| Mitsubishi UFJ Financial Group Inc. | 3.850% | 3/1/26 | 32,250 | 33,358 |
| Mitsubishi UFJ Financial Group Inc. | 2.757% | 9/13/26 | 9,325 | 8,901 |
| Mitsubishi UFJ Financial Group Inc. | 3.677% | 2/22/27 | 30,600 | 31,322 |
| Mitsubishi UFJ Financial Group Inc. | 3.287% | 7/25/27 | 25,400 | 25,076 |
| Mizuho Financial Group Inc. | 2.953% | 2/28/22 | 500 | 500 |
| Mizuho Financial Group Inc. | 3.663% | 2/28/27 | 2,000 | 2,047 |
| Morgan Stanley | 2.500% | 1/24/19 | 32,022 | 32,151 |
| Morgan Stanley | 2.450% | 2/1/19 | 18,990 | 19,027 |
| Morgan Stanley | 7.300% | 5/13/19 | 39,349 | 41,950 |
| Morgan Stanley | 2.375% | 7/23/19 | 19,458 | 19,464 |
| Morgan Stanley | 5.625% | 9/23/19 | 35,200 | 37,106 |
| Morgan Stanley | 5.500% | 1/26/20 | 8,164 | 8,650 |
| Morgan Stanley | 2.650% | 1/27/20 | 23,022 | 23,115 |
| Morgan Stanley | 2.800% | 6/16/20 | 19,907 | 20,058 |
| Morgan Stanley | 5.500% | 7/24/20 | 3,142 | 3,367 |
| Morgan Stanley | 5.750% | 1/25/21 | 21,310 | 23,206 |
| Morgan Stanley | 2.500% | 4/21/21 | 5,114 | 5,099 |
| Morgan Stanley | 5.500% | 7/28/21 | 12,071 | 13,200 |
| Morgan Stanley | 2.625% | 11/17/21 | 47,817 | 47,542 |
| Morgan Stanley | 2.750% | 5/19/22 | 31,350 | 31,168 |
| Morgan Stanley | 4.875% | 11/1/22 | 22,488 | 24,178 |
| Morgan Stanley | 3.750% | 2/25/23 | 66,485 | 68,934 |
| Morgan Stanley | 4.100% | 5/22/23 | 21,836 | 22,688 |
| Morgan Stanley | 3.875% | 4/29/24 | 43,263 | 45,137 |
| Morgan Stanley | 3.700% | 10/23/24 | 45,194 | 46,580 |
| Morgan Stanley | 4.000% | 7/23/25 | 43,388 | 45,272 |
| Morgan Stanley | 5.000% | 11/24/25 | 21,864 | 23,896 |
| Morgan Stanley | 3.875% | 1/27/26 | 39,041 | 40,606 |
| Morgan Stanley | 3.125% | 7/27/26 | 32,901 | 32,463 |
| Morgan Stanley | 6.250% | 8/9/26 | 11,727 | 14,003 |
| Morgan Stanley | 4.350% | 9/8/26 | 25,860 | 27,088 |
| Morgan Stanley | 3.625% | 1/20/27 | 33,300 | 33,971 |
| Morgan Stanley | 3.950% | 4/23/27 | 16,801 | 17,017 |
| 5 Morgan Stanley | 3.591% | 7/22/28 | 50,325 | 50,675 |
| Morgan Stanley | 7.250% | 4/1/32 | 7,502 | 10,324 |
| 5 Morgan Stanley | 3.971% | 7/22/38 | 20,977 | 21,570 |
| Morgan Stanley | 6.375% | 7/24/42 | 33,787 | 46,955 |
| Morgan Stanley | 4.300% | 1/27/45 | 36,313 | 38,947 |
| Morgan Stanley | 4.375% | 1/22/47 | 12,125 | 13,176 |
| MUFG Americas Holdings Corp. | 2.250% | 2/10/20 | 10,850 | 10,808 |
| MUFG Americas Holdings Corp. | 3.500% | 6/18/22 | 16,668 | 17,019 |
| MUFG Americas Holdings Corp. | 3.000% | 2/10/25 | 7,000 | 6,888 |
| MUFG Union Bank NA | 2.250% | 5/6/19 | 4,925 | 4,920 |
| National Australia Bank Ltd. | 2.000% | 1/14/19 | 4,650 | 4,639 |
| National Australia Bank Ltd. | 1.375% | 7/12/19 | 9,500 | 9,383 |
| National Australia Bank Ltd. | 2.125% | 5/22/20 | 25,800 | 25,607 |
| National Australia Bank Ltd. | 2.625% | 1/14/21 | 10,247 | 10,274 |
| National Australia Bank Ltd. | 1.875% | 7/12/21 | 9,654 | 9,415 |
| National Australia Bank Ltd. | 2.800% | 1/10/22 | 6,004 | 6,028 |
| National Australia Bank Ltd. | 2.500% | 5/22/22 | 18,024 | 17,850 |
| National Australia Bank Ltd. | 3.000% | 1/20/23 | 850 | 856 |
| National Australia Bank Ltd. | 3.375% | 1/14/26 | 6,752 | 6,852 |
| National Australia Bank Ltd. | 2.500% | 7/12/26 | 19,984 | 18,955 |
| National Bank of Canada | 2.150% | 6/12/20 | 10,300 | 10,252 |
| National Bank of Canada | 2.200% | 11/2/20 | 10,265 | 10,187 |
| National City Corp. | 6.875% | 5/15/19 | 1,690 | 1,793 |
| Northern Trust Corp. | 3.450% | 11/4/20 | 7,820 | 8,037 |
| Northern Trust Corp. | 3.375% | 8/23/21 | 2,043 | 2,102 |
| Northern Trust Corp. | 2.375% | 8/2/22 | 6,300 | 6,298 |
| Northern Trust Corp. | 3.950% | 10/30/25 | 8,975 | 9,492 |
| 5 Northern Trust Corp. | 3.375% | 5/8/32 | 3,850 | 3,813 |
| People's United Bank NA | 4.000% | 7/15/24 | 3,850 | 3,913 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------------------|--------|---------------|---------------------|----------------------|
| People's United Financial Inc. | 3.650% | 12/6/22 | 4,650 | 4,766 |
| PNC Bank NA | 1.950% | 3/4/19 | 4,750 | 4,738 |
| PNC Bank NA | 2.250% | 7/2/19 | 5,475 | 5,475 |
| PNC Bank NA | 1.450% | 7/29/19 | 7,500 | 7,405 |
| PNC Bank NA | 2.400% | 10/18/19 | 22,305 | 22,330 |
| PNC Bank NA | 2.000% | 5/19/20 | 4,620 | 4,582 |
| PNC Bank NA | 2.300% | 6/1/20 | 10,978 | 10,942 |
| PNC Bank NA | 2.600% | 7/21/20 | 5,520 | 5,552 |
| PNC Bank NA | 2.450% | 11/5/20 | 10,810 | 10,819 |
| PNC Bank NA | 2.150% | 4/29/21 | 22,150 | 21,923 |
| PNC Bank NA | 2.550% | 12/9/21 | 5,800 | 5,793 |
| PNC Bank NA | 2.625% | 2/17/22 | 20,000 | 20,010 |
| PNC Bank NA | 2.700% | 11/1/22 | 8,629 | 8,585 |
| PNC Bank NA | 2.950% | 1/30/23 | 10,077 | 10,081 |
| PNC Bank NA | 3.800% | 7/25/23 | 15,775 | 16,447 |
| PNC Bank NA | 3.300% | 10/30/24 | 5,225 | 5,335 |
| PNC Bank NA | 2.950% | 2/23/25 | 8,675 | 8,617 |
| PNC Bank NA | 3.250% | 6/1/25 | 9,025 | 9,164 |
| PNC Bank NA | 3.100% | 10/25/27 | 7,900 | 7,870 |
| PNC Financial Services Group Inc. | 2.854% | 11/9/22 | 14,450 | 14,471 |
| PNC Financial Services Group Inc. | 3.900% | 4/29/24 | 20,535 | 21,491 |
| PNC Financial Services Group Inc. | 3.150% | 5/19/27 | 10,250 | 10,230 |
| PNC Funding Corp. | 6.700% | 6/10/19 | 6,529 | 6,929 |
| PNC Funding Corp. | 5.125% | 2/8/20 | 11,893 | 12,554 |
| PNC Funding Corp. | 4.375% | 8/11/20 | 19,240 | 20,184 |
| PNC Funding Corp. | 3.300% | 3/8/22 | 10,784 | 11,053 |
| Regions Bank | 6.450% | 6/26/37 | 3,371 | 4,276 |
| Regions Financial Corp. | 3.200% | 2/8/21 | 2,761 | 2,809 |
| Regions Financial Corp. | 2.750% | 8/14/22 | 5,229 | 5,195 |
| Regions Financial Corp. | 7.375% | 12/10/37 | 4,105 | 5,732 |
| Royal Bank of Canada | 2.150% | 3/15/19 | 4,293 | 4,294 |
| Royal Bank of Canada | 1.625% | 4/15/19 | 4,440 | 4,411 |
| Royal Bank of Canada | 1.500% | 7/29/19 | 12,785 | 12,647 |
| Royal Bank of Canada | 2.125% | 3/2/20 | 25,650 | 25,545 |
| Royal Bank of Canada | 2.150% | 3/6/20 | 500 | 498 |
| Royal Bank of Canada | 2.150% | 10/26/20 | 10,321 | 10,321 |
| Royal Bank of Canada | 2.350% | 10/30/20 | 24,503 | 24,483 |
| Royal Bank of Canada | 2.500% | 1/19/21 | 18,092 | 18,121 |
| Royal Bank of Canada | 2.750% | 2/1/22 | 21,511 | 21,714 |
| Royal Bank of Canada | 4.650% | 1/27/26 | 10,918 | 11,766 |
| 5 Royal Bank of Scotland Group plc | 3.498% | 5/15/23 | 13,700 | 13,719 |
| Royal Bank of Scotland Group plc | 3.875% | 9/12/23 | 37,639 | 38,254 |
| Royal Bank of Scotland Group plc | 4.800% | 4/5/26 | 4,631 | 4,972 |
| Santander Holdings USA Inc. | 2.700% | 5/24/19 | 24,090 | 24,125 |
| Santander Holdings USA Inc. | 2.650% | 4/17/20 | 4,750 | 4,739 |
| 10 Santander Holdings USA Inc. | 3.700% | 3/28/22 | 21,090 | 21,333 |
| 10 Santander Holdings USA Inc. | 3.400% | 1/18/23 | 11,400 | 11,355 |
| Santander Holdings USA Inc. | 4.500% | 7/17/25 | 8,915 | 9,276 |
| 10 Santander Holdings USA Inc. | 4.400% | 7/13/27 | 9,875 | 10,095 |
| Santander Issuances SAU | 5.179% | 11/19/25 | 23,608 | 25,415 |
| Santander UK Group Holdings plc | 2.875% | 10/16/20 | 14,450 | 14,506 |
| Santander UK Group Holdings plc | 3.125% | 1/8/21 | 17,500 | 17,676 |
| Santander UK Group Holdings plc | 2.875% | 8/5/21 | 11,381 | 11,369 |
| Santander UK Group Holdings plc | 3.571% | 1/10/23 | 6,831 | 6,918 |
| 5 Santander UK Group Holdings plc | 3.823% | 11/3/28 | 7,013 | 7,012 |
| Santander UK plc | 2.500% | 3/14/19 | 32,750 | 32,841 |
| Santander UK plc | 2.350% | 9/10/19 | 7,985 | 7,987 |
| Santander UK plc | 2.375% | 3/16/20 | 3,525 | 3,525 |
| Santander UK plc | 4.000% | 3/13/24 | 17,890 | 18,817 |
| Skandinaviska Enskilda Banken AB | 2.300% | 3/11/20 | 5,500 | 5,487 |
| Skandinaviska Enskilda Banken AB | 2.625% | 3/15/21 | 15,720 | 15,782 |
| Skandinaviska Enskilda Banken AB | 1.875% | 9/13/21 | 31,400 | 30,619 |
| Skandinaviska Enskilda Banken AB | 2.800% | 3/11/22 | 8,100 | 8,172 |
| State Street Corp. | 4.375% | 3/7/21 | 805 | 852 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|--------------------------------------|---------------|---------------------|----------------------|--------|
| | State Street Corp. | 1.950% | 5/19/21 | 7,175 | 7,073 |
| 5 | State Street Corp. | 2.653% | 5/15/23 | 5,850 | 5,841 |
| | State Street Corp. | 3.100% | 5/15/23 | 9,208 | 9,289 |
| | State Street Corp. | 3.700% | 11/20/23 | 6,964 | 7,324 |
| | State Street Corp. | 3.300% | 12/16/24 | 10,900 | 11,239 |
| | State Street Corp. | 3.550% | 8/18/25 | 18,266 | 18,890 |
| | State Street Corp. | 2.650% | 5/19/26 | 7,465 | 7,254 |
| | Sumitomo Mitsui Banking Corp. | 2.450% | 1/10/19 | 6,825 | 6,840 |
| | Sumitomo Mitsui Banking Corp. | 1.966% | 1/11/19 | 17,000 | 16,961 |
| | Sumitomo Mitsui Banking Corp. | 2.250% | 7/11/19 | 3,800 | 3,796 |
| | Sumitomo Mitsui Banking Corp. | 2.092% | 10/18/19 | 14,200 | 14,133 |
| | Sumitomo Mitsui Banking Corp. | 2.450% | 1/16/20 | 200 | 200 |
| | Sumitomo Mitsui Banking Corp. | 2.650% | 7/23/20 | 4,850 | 4,874 |
| | Sumitomo Mitsui Banking Corp. | 2.450% | 10/20/20 | 3,250 | 3,238 |
| | Sumitomo Mitsui Banking Corp. | 3.200% | 7/18/22 | 5,027 | 5,079 |
| | Sumitomo Mitsui Banking Corp. | 3.000% | 1/18/23 | 550 | 550 |
| | Sumitomo Mitsui Banking Corp. | 3.950% | 7/19/23 | 9,998 | 10,456 |
| | Sumitomo Mitsui Banking Corp. | 3.950% | 1/10/24 | 9,850 | 10,370 |
| | Sumitomo Mitsui Banking Corp. | 3.400% | 7/11/24 | 7,050 | 7,222 |
| | Sumitomo Mitsui Banking Corp. | 3.650% | 7/23/25 | 3,100 | 3,203 |
| | Sumitomo Mitsui Financial Group Inc. | 2.934% | 3/9/21 | 14,038 | 14,148 |
| | Sumitomo Mitsui Financial Group Inc. | 2.058% | 7/14/21 | 13,075 | 12,766 |
| | Sumitomo Mitsui Financial Group Inc. | 2.442% | 10/19/21 | 10,729 | 10,597 |
| | Sumitomo Mitsui Financial Group Inc. | 2.846% | 1/11/22 | 10,004 | 10,008 |
| | Sumitomo Mitsui Financial Group Inc. | 2.784% | 7/12/22 | 25,408 | 25,225 |
| | Sumitomo Mitsui Financial Group Inc. | 2.778% | 10/18/22 | 9,804 | 9,731 |
| | Sumitomo Mitsui Financial Group Inc. | 3.784% | 3/9/26 | 12,568 | 12,951 |
| | Sumitomo Mitsui Financial Group Inc. | 2.632% | 7/14/26 | 40,394 | 38,216 |
| | Sumitomo Mitsui Financial Group Inc. | 3.010% | 10/19/26 | 6,550 | 6,360 |
| | Sumitomo Mitsui Financial Group Inc. | 3.446% | 1/11/27 | 10,505 | 10,563 |
| | Sumitomo Mitsui Financial Group Inc. | 3.364% | 7/12/27 | 20,308 | 20,225 |
| | SunTrust Bank | 2.250% | 1/31/20 | 14,375 | 14,336 |
| | SunTrust Bank | 2.750% | 5/1/23 | 6,175 | 6,117 |
| | SunTrust Bank | 3.300% | 5/15/26 | 7,025 | 6,942 |
| | SunTrust Banks Inc. | 2.500% | 5/1/19 | 4,040 | 4,056 |
| | SunTrust Banks Inc. | 2.900% | 3/3/21 | 4,957 | 4,986 |
| | SunTrust Banks Inc. | 2.700% | 1/27/22 | 12,969 | 12,933 |
| | SVB Financial Group | 3.500% | 1/29/25 | 4,475 | 4,490 |
| | Svenska Handelsbanken AB | 2.500% | 1/25/19 | 10,025 | 10,064 |
| | Svenska Handelsbanken AB | 2.250% | 6/17/19 | 13,860 | 13,879 |
| | Svenska Handelsbanken AB | 1.500% | 9/6/19 | 25,425 | 25,112 |
| | Svenska Handelsbanken AB | 2.400% | 10/1/20 | 5,300 | 5,300 |
| | Svenska Handelsbanken AB | 2.450% | 3/30/21 | 8,982 | 8,972 |
| | Svenska Handelsbanken AB | 1.875% | 9/7/21 | 8,503 | 8,304 |
| | Synchrony Bank | 3.000% | 6/15/22 | 4,107 | 4,081 |
| | Synchrony Financial | 2.600% | 1/15/19 | 12,164 | 12,185 |
| | Synchrony Financial | 3.000% | 8/15/19 | 5,274 | 5,312 |
| | Synchrony Financial | 2.700% | 2/3/20 | 7,595 | 7,611 |
| | Synchrony Financial | 3.750% | 8/15/21 | 6,338 | 6,490 |
| | Synchrony Financial | 4.250% | 8/15/24 | 29,821 | 30,856 |
| | Synchrony Financial | 4.500% | 7/23/25 | 16,574 | 17,325 |
| | Synchrony Financial | 3.700% | 8/4/26 | 8,660 | 8,519 |
| | Synchrony Financial | 3.950% | 12/1/27 | 11,225 | 11,175 |
| | Synovus Financial Corp. | 3.125% | 11/1/22 | 2,200 | 2,184 |
| | Toronto-Dominion Bank | 1.950% | 1/22/19 | 1,458 | 1,457 |
| | Toronto-Dominion Bank | 2.125% | 7/2/19 | 7,325 | 7,334 |
| | Toronto-Dominion Bank | 1.450% | 8/13/19 | 11,975 | 11,844 |
| | Toronto-Dominion Bank | 2.250% | 11/5/19 | 31,097 | 31,134 |
| | Toronto-Dominion Bank | 2.500% | 12/14/20 | 11,606 | 11,642 |
| | Toronto-Dominion Bank | 2.125% | 4/7/21 | 20,587 | 20,388 |
| | Toronto-Dominion Bank | 1.800% | 7/13/21 | 14,451 | 14,114 |
| 5 | Toronto-Dominion Bank | 3.625% | 9/15/31 | 9,540 | 9,526 |
| | UBS AG | 2.375% | 8/14/19 | 17,976 | 17,985 |
| | UBS AG | 2.350% | 3/26/20 | 4,640 | 4,640 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|----|-------------------------------|---------------|---------------------|----------------------|--------|
| | UBS AG | 4.875% | 8/4/20 | 2,510 | 2,658 |
| 10 | UBS AG | 2.450% | 12/1/20 | 22,580 | 22,498 |
| 10 | UBS Group Funding Jersey Ltd. | 2.950% | 9/24/20 | 160 | 161 |
| | US Bancorp | 2.200% | 4/25/19 | 15,815 | 15,840 |
| | US Bancorp | 2.350% | 1/29/21 | 9,034 | 9,017 |
| | US Bancorp | 4.125% | 5/24/21 | 7,227 | 7,609 |
| | US Bancorp | 2.625% | 1/24/22 | 17,864 | 17,967 |
| | US Bancorp | 3.000% | 3/15/22 | 2,254 | 2,298 |
| | US Bancorp | 2.950% | 7/15/22 | 17,028 | 17,214 |
| | US Bancorp | 3.600% | 9/11/24 | 2,355 | 2,429 |
| | US Bancorp | 3.100% | 4/27/26 | 6,295 | 6,224 |
| | US Bancorp | 2.375% | 7/22/26 | 7,500 | 7,043 |
| | US Bancorp | 3.150% | 4/27/27 | 15,025 | 15,043 |
| | US Bank NA | 1.400% | 4/26/19 | 8,600 | 8,523 |
| | US Bank NA | 2.125% | 10/28/19 | 14,250 | 14,243 |
| | US Bank NA | 2.000% | 1/24/20 | 14,475 | 14,411 |
| | US Bank NA | 2.050% | 10/23/20 | 9,500 | 9,423 |
| | US Bank NA | 2.800% | 1/27/25 | 20,379 | 20,218 |
| | Wachovia Bank NA | 5.850% | 2/1/37 | 16,029 | 20,445 |
| | Wachovia Corp. | 6.605% | 10/1/25 | 3,175 | 3,773 |
| | Wachovia Corp. | 5.500% | 8/1/35 | 13,127 | 15,715 |
| | Wachovia Corp. | 6.550% | 10/15/35 | 7,625 | 9,670 |
| | Wells Fargo & Co. | 2.150% | 1/15/19 | 6,410 | 6,414 |
| | Wells Fargo & Co. | 2.125% | 4/22/19 | 2,556 | 2,555 |
| | Wells Fargo & Co. | 2.150% | 1/30/20 | 6,744 | 6,729 |
| | Wells Fargo & Co. | 2.600% | 7/22/20 | 32,858 | 33,012 |
| | Wells Fargo & Co. | 2.550% | 12/7/20 | 22,516 | 22,599 |
| | Wells Fargo & Co. | 3.000% | 1/22/21 | 15,295 | 15,495 |
| | Wells Fargo & Co. | 2.500% | 3/4/21 | 33,235 | 33,222 |
| | Wells Fargo & Co. | 4.600% | 4/1/21 | 20,825 | 22,137 |
| | Wells Fargo & Co. | 2.100% | 7/26/21 | 58,126 | 57,099 |
| | Wells Fargo & Co. | 3.500% | 3/8/22 | 23,190 | 23,916 |
| | Wells Fargo & Co. | 2.625% | 7/22/22 | 37,850 | 37,629 |
| | Wells Fargo & Co. | 3.069% | 1/24/23 | 30,450 | 30,666 |
| | Wells Fargo & Co. | 3.450% | 2/13/23 | 19,848 | 20,228 |
| | Wells Fargo & Co. | 4.125% | 8/15/23 | 14,764 | 15,513 |
| | Wells Fargo & Co. | 4.480% | 1/16/24 | 11,057 | 11,882 |
| | Wells Fargo & Co. | 3.300% | 9/9/24 | 22,666 | 22,986 |
| | Wells Fargo & Co. | 3.000% | 2/19/25 | 19,849 | 19,642 |
| | Wells Fargo & Co. | 3.550% | 9/29/25 | 26,295 | 26,931 |
| | Wells Fargo & Co. | 3.000% | 4/22/26 | 29,322 | 28,782 |
| | Wells Fargo & Co. | 4.100% | 6/3/26 | 41,531 | 43,598 |
| | Wells Fargo & Co. | 3.000% | 10/23/26 | 35,170 | 34,278 |
| | Wells Fargo & Co. | 4.300% | 7/22/27 | 15,005 | 15,967 |
| 5 | Wells Fargo & Co. | 3.584% | 5/22/28 | 25,175 | 25,656 |
| | Wells Fargo & Co. | 5.375% | 2/7/35 | 13,219 | 16,014 |
| | Wells Fargo & Co. | 5.375% | 11/2/43 | 32,849 | 39,098 |
| | Wells Fargo & Co. | 5.606% | 1/15/44 | 26,374 | 32,522 |
| | Wells Fargo & Co. | 4.650% | 11/4/44 | 15,615 | 17,017 |
| | Wells Fargo & Co. | 3.900% | 5/1/45 | 25,400 | 26,200 |
| | Wells Fargo & Co. | 4.900% | 11/17/45 | 29,657 | 33,547 |
| | Wells Fargo & Co. | 4.400% | 6/14/46 | 15,827 | 16,743 |
| | Wells Fargo & Co. | 4.750% | 12/7/46 | 8,200 | 9,120 |
| | Wells Fargo Bank NA | 1.750% | 5/24/19 | 47,515 | 47,240 |
| | Wells Fargo Bank NA | 2.150% | 12/6/19 | 25,500 | 25,445 |
| | Wells Fargo Bank NA | 5.950% | 8/26/36 | 11,453 | 14,640 |
| | Wells Fargo Bank NA | 6.600% | 1/15/38 | 10,494 | 14,634 |
| 5 | Wells Fargo Capital X | 5.950% | 12/1/86 | 3,907 | 4,459 |
| | Westpac Banking Corp. | 2.250% | 1/17/19 | 11,980 | 11,998 |
| | Westpac Banking Corp. | 1.650% | 5/13/19 | 10,200 | 10,125 |
| | Westpac Banking Corp. | 1.600% | 8/19/19 | 11,000 | 10,879 |
| | Westpac Banking Corp. | 4.875% | 11/19/19 | 17,404 | 18,212 |
| | Westpac Banking Corp. | 2.150% | 3/6/20 | 23,375 | 23,262 |
| | Westpac Banking Corp. | 2.300% | 5/26/20 | 13,100 | 13,070 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Westpac Banking Corp. | 2.600% | 11/23/20 | 21,525 | 21,609 |
| Westpac Banking Corp. | 2.100% | 5/13/21 | 39,250 | 38,715 |
| Westpac Banking Corp. | 2.000% | 8/19/21 | 16,200 | 15,901 |
| Westpac Banking Corp. | 2.800% | 1/11/22 | 14,900 | 14,993 |
| Westpac Banking Corp. | 2.500% | 6/28/22 | 25,000 | 24,817 |
| Westpac Banking Corp. | 2.750% | 1/11/23 | 7,700 | 7,673 |
| Westpac Banking Corp. | 2.850% | 5/13/26 | 23,225 | 22,625 |
| Westpac Banking Corp. | 2.700% | 8/19/26 | 18,675 | 17,942 |
| Westpac Banking Corp. | 3.350% | 3/8/27 | 16,125 | 16,259 |
| ⁵ Westpac Banking Corp. | 4.322% | 11/23/31 | 29,000 | 29,785 |
| Brokerage (0.2%) | | | | |
| Affiliated Managers Group Inc. | 4.250% | 2/15/24 | 8,525 | 9,011 |
| Affiliated Managers Group Inc. | 3.500% | 8/1/25 | 10,650 | 10,710 |
| Ameriprise Financial Inc. | 7.300% | 6/28/19 | 2,227 | 2,386 |
| Ameriprise Financial Inc. | 5.300% | 3/15/20 | 3,942 | 4,179 |
| Ameriprise Financial Inc. | 4.000% | 10/15/23 | 10,713 | 11,339 |
| Ameriprise Financial Inc. | 3.700% | 10/15/24 | 5,530 | 5,747 |
| Ameriprise Financial Inc. | 2.875% | 9/15/26 | 100 | 97 |
| Apollo Investment Corp. | 5.250% | 3/3/25 | 2,475 | 2,527 |
| ¹⁰ Apollo Management Holdings LP | 4.400% | 5/27/26 | 150 | 157 |
| BGC Partners Inc. | 5.375% | 12/9/19 | 412 | 430 |
| BGC Partners Inc. | 5.125% | 5/27/21 | 2,625 | 2,759 |
| BlackRock Inc. | 5.000% | 12/10/19 | 7,923 | 8,324 |
| BlackRock Inc. | 4.250% | 5/24/21 | 6,540 | 6,902 |
| BlackRock Inc. | 3.375% | 6/1/22 | 12,075 | 12,460 |
| BlackRock Inc. | 3.500% | 3/18/24 | 17,225 | 17,883 |
| BlackRock Inc. | 3.200% | 3/15/27 | 400 | 403 |
| Brookfield Asset Management Inc. | 4.000% | 1/15/25 | 5,745 | 5,863 |
| Brookfield Finance Inc. | 4.250% | 6/2/26 | 2,200 | 2,268 |
| Brookfield Finance LLC | 4.000% | 4/1/24 | 7,625 | 7,848 |
| CBOE Global Markets Inc. | 1.950% | 6/28/19 | 2,400 | 2,385 |
| Cboe Global Markets Inc. | 3.650% | 1/12/27 | 6,625 | 6,824 |
| Charles Schwab Corp. | 4.450% | 7/22/20 | 10,850 | 11,439 |
| Charles Schwab Corp. | 3.225% | 9/1/22 | 3,955 | 4,015 |
| Charles Schwab Corp. | 2.650% | 1/25/23 | 5,325 | 5,307 |
| Charles Schwab Corp. | 3.450% | 2/13/26 | 3,445 | 3,530 |
| Charles Schwab Corp. | 3.200% | 3/2/27 | 12,300 | 12,362 |
| Charles Schwab Corp. | 3.200% | 1/25/28 | 5,325 | 5,314 |
| CME Group Inc. | 3.000% | 9/15/22 | 7,887 | 8,025 |
| CME Group Inc. | 3.000% | 3/15/25 | 5,829 | 5,915 |
| CME Group Inc. | 5.300% | 9/15/43 | 7,357 | 9,424 |
| E*TRADE Financial Corp. | 2.950% | 8/24/22 | 300 | 298 |
| E*TRADE Financial Corp. | 3.800% | 8/24/27 | 6,150 | 6,123 |
| Eaton Vance Corp. | 3.625% | 6/15/23 | 1,900 | 1,960 |
| Eaton Vance Corp. | 3.500% | 4/6/27 | 4,530 | 4,613 |
| ¹⁰ FMR LLC | 7.490% | 6/15/19 | 800 | 855 |
| Franklin Resources Inc. | 4.625% | 5/20/20 | 1,550 | 1,628 |
| Franklin Resources Inc. | 2.800% | 9/15/22 | 10,550 | 10,585 |
| Franklin Resources Inc. | 2.850% | 3/30/25 | 1,885 | 1,867 |
| Intercontinental Exchange Inc. | 2.750% | 12/1/20 | 11,810 | 11,923 |
| Intercontinental Exchange Inc. | 4.000% | 10/15/23 | 13,771 | 14,593 |
| Intercontinental Exchange Inc. | 3.750% | 12/1/25 | 10,110 | 10,609 |
| Intercontinental Exchange Inc. | 3.100% | 9/15/27 | 2,110 | 2,109 |
| Invesco Finance plc | 3.125% | 11/30/22 | 7,092 | 7,131 |
| Invesco Finance plc | 4.000% | 1/30/24 | 4,253 | 4,478 |
| Invesco Finance plc | 3.750% | 1/15/26 | 1,815 | 1,875 |
| Invesco Finance plc | 5.375% | 11/30/43 | 11,400 | 14,054 |
| Janus Capital Group Inc. | 4.875% | 8/1/25 | 3,950 | 4,234 |
| Jefferies Group LLC | 8.500% | 7/15/19 | 2,132 | 2,312 |
| Jefferies Group LLC | 6.875% | 4/15/21 | 12,272 | 13,718 |
| Jefferies Group LLC | 5.125% | 1/20/23 | 1,380 | 1,490 |
| Jefferies Group LLC | 4.850% | 1/15/27 | 13,902 | 14,721 |
| Jefferies Group LLC | 6.450% | 6/8/27 | 475 | 552 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Jefferies Group LLC | 6.250% | 1/15/36 | 3,325 | 3,779 |
| Jefferies Group LLC | 6.500% | 1/20/43 | 4,175 | 4,868 |
| Lazard Group LLC | 3.750% | 2/13/25 | 275 | 280 |
| Lazard Group LLC | 3.625% | 3/1/27 | 5,520 | 5,490 |
| Legg Mason Inc. | 3.950% | 7/15/24 | 1,775 | 1,815 |
| Legg Mason Inc. | 4.750% | 3/15/26 | 3,375 | 3,615 |
| Legg Mason Inc. | 5.625% | 1/15/44 | 7,220 | 8,059 |
| Leucadia National Corp. | 5.500% | 10/18/23 | 2,650 | 2,839 |
| Nasdaq Inc. | 5.550% | 1/15/20 | 10,175 | 10,764 |
| Nasdaq Inc. | 3.850% | 6/30/26 | 2,400 | 2,461 |
| Nomura Holdings Inc. | 2.750% | 3/19/19 | 22,344 | 22,446 |
| Nomura Holdings Inc. | 6.700% | 3/4/20 | 7,830 | 8,487 |
| Raymond James Financial Inc. | 3.625% | 9/15/26 | 2,601 | 2,611 |
| Raymond James Financial Inc. | 4.950% | 7/15/46 | 14,395 | 16,296 |
| Stifel Financial Corp. | 4.250% | 7/18/24 | 10,075 | 10,350 |
| TD Ameritrade Holding Corp. | 5.600% | 12/1/19 | 2,250 | 2,386 |
| TD Ameritrade Holding Corp. | 2.950% | 4/1/22 | 17,080 | 17,242 |
| TD Ameritrade Holding Corp. | 3.625% | 4/1/25 | 5,975 | 6,188 |
| TD Ameritrade Holding Corp. | 3.300% | 4/1/27 | 6,167 | 6,199 |
| Finance Companies (0.3%) | | | | |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.750% | 5/15/19 | 12,307 | 12,507 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.250% | 7/1/20 | 12,067 | 12,520 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.625% | 10/30/20 | 10,011 | 10,499 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.500% | 5/15/21 | 11,121 | 11,677 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 5.000% | 10/1/21 | 16,905 | 18,025 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.950% | 2/1/22 | 13,627 | 14,053 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.500% | 5/26/22 | 2,900 | 2,936 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 4.625% | 7/1/22 | 6,565 | 6,959 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust | 3.650% | 7/21/27 | 8,360 | 8,276 |
| Air Lease Corp. | 3.375% | 1/15/19 | 26,685 | 26,926 |
| Air Lease Corp. | 2.125% | 1/15/20 | 2,850 | 2,830 |
| Air Lease Corp. | 4.750% | 3/1/20 | 11,700 | 12,230 |
| Air Lease Corp. | 3.875% | 4/1/21 | 4,415 | 4,573 |
| Air Lease Corp. | 3.375% | 6/1/21 | 655 | 669 |
| Air Lease Corp. | 3.750% | 2/1/22 | 4,425 | 4,570 |
| Air Lease Corp. | 2.625% | 7/1/22 | 4,375 | 4,309 |
| Air Lease Corp. | 2.750% | 1/15/23 | 4,600 | 4,525 |
| Air Lease Corp. | 3.000% | 9/15/23 | 420 | 416 |
| Air Lease Corp. | 4.250% | 9/15/24 | 560 | 586 |
| Air Lease Corp. | 3.625% | 4/1/27 | 3,225 | 3,220 |
| Air Lease Corp. | 3.625% | 12/1/27 | 3,000 | 2,995 |
| Ares Capital Corp. | 3.875% | 1/15/20 | 1,700 | 1,726 |
| Ares Capital Corp. | 3.500% | 2/10/23 | 16,835 | 16,570 |
| FS Investment Corp. | 4.000% | 7/15/19 | 3,775 | 3,799 |
| FS Investment Corp. | 4.750% | 5/15/22 | 2,184 | 2,244 |
| GATX Corp. | 2.500% | 3/15/19 | 1,155 | 1,155 |
| GATX Corp. | 2.500% | 7/30/19 | 2,500 | 2,497 |
| GATX Corp. | 4.850% | 6/1/21 | 125 | 133 |
| GATX Corp. | 3.250% | 3/30/25 | 4,970 | 4,912 |
| GATX Corp. | 3.250% | 9/15/26 | 3,100 | 3,025 |
| GATX Corp. | 3.850% | 3/30/27 | 11,000 | 11,176 |
| GATX Corp. | 3.500% | 3/15/28 | 3,075 | 3,035 |
| GATX Corp. | 5.200% | 3/15/44 | 875 | 1,005 |
| GATX Corp. | 4.500% | 3/30/45 | 1,952 | 2,026 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| GE Capital International Funding Co. Unlimited Co. | 2.342% | 11/15/20 | 95,236 | 94,849 |
| GE Capital International Funding Co. Unlimited Co. | 3.373% | 11/15/25 | 21,849 | 22,194 |
| GE Capital International Funding Co. Unlimited Co. | 4.418% | 11/15/35 | 119,798 | 129,605 |
| HSBC Finance Corp. | 6.676% | 1/15/21 | 10,279 | 11,428 |
| International Lease Finance Corp. | 5.875% | 4/1/19 | 7,207 | 7,507 |
| International Lease Finance Corp. | 6.250% | 5/15/19 | 9,740 | 10,190 |
| International Lease Finance Corp. | 8.250% | 12/15/20 | 13,792 | 15,826 |
| International Lease Finance Corp. | 4.625% | 4/15/21 | 5,795 | 6,056 |
| International Lease Finance Corp. | 8.625% | 1/15/22 | 6,510 | 7,845 |
| International Lease Finance Corp. | 5.875% | 8/15/22 | 9,634 | 10,658 |
| Prospect Capital Corp. | 5.000% | 7/15/19 | 3,625 | 3,722 |
| Prospect Capital Corp. | 5.875% | 3/15/23 | 1,610 | 1,667 |
| Insurance (1.2%) | | | | |
| ACE Capital Trust II | 9.700% | 4/1/30 | 1,529 | 2,301 |
| AEGON Funding Co. LLC | 5.750% | 12/15/20 | 9,350 | 10,148 |
| Aetna Inc. | 2.200% | 3/15/19 | 3,580 | 3,575 |
| Aetna Inc. | 4.125% | 6/1/21 | 375 | 390 |
| Aetna Inc. | 2.750% | 11/15/22 | 9,500 | 9,387 |
| Aetna Inc. | 2.800% | 6/15/23 | 12,950 | 12,715 |
| Aetna Inc. | 3.500% | 11/15/24 | 11,451 | 11,601 |
| Aetna Inc. | 6.625% | 6/15/36 | 8,161 | 10,793 |
| Aetna Inc. | 6.750% | 12/15/37 | 3,157 | 4,298 |
| Aetna Inc. | 4.500% | 5/15/42 | 4,112 | 4,408 |
| Aetna Inc. | 4.125% | 11/15/42 | 2,203 | 2,245 |
| Aetna Inc. | 4.750% | 3/15/44 | 3,475 | 3,889 |
| Aetna Inc. | 3.875% | 8/15/47 | 12,500 | 12,286 |
| Aflac Inc. | 2.400% | 3/16/20 | 13,356 | 13,362 |
| Aflac Inc. | 4.000% | 2/15/22 | 1,150 | 1,208 |
| Aflac Inc. | 3.625% | 6/15/23 | 8,160 | 8,504 |
| Aflac Inc. | 3.625% | 11/15/24 | 125 | 130 |
| Aflac Inc. | 3.250% | 3/17/25 | 5,547 | 5,620 |
| Aflac Inc. | 2.875% | 10/15/26 | 6,100 | 5,984 |
| Aflac Inc. | 4.000% | 10/15/46 | 4,450 | 4,640 |
| Alleghany Corp. | 5.625% | 9/15/20 | 3,425 | 3,679 |
| Alleghany Corp. | 4.950% | 6/27/22 | 2,295 | 2,477 |
| Alleghany Corp. | 4.900% | 9/15/44 | 8,027 | 8,662 |
| Allied World Assurance Co. Holdings Ltd. | 5.500% | 11/15/20 | 1,850 | 1,968 |
| Allied World Assurance Co. Holdings Ltd. | 4.350% | 10/29/25 | 10,461 | 10,491 |
| Allstate Corp. | 7.450% | 5/16/19 | 500 | 534 |
| Allstate Corp. | 3.150% | 6/15/23 | 9,725 | 9,879 |
| Allstate Corp. | 3.280% | 12/15/26 | 5,400 | 5,474 |
| Allstate Corp. | 5.350% | 6/1/33 | 1,579 | 1,884 |
| Allstate Corp. | 5.550% | 5/9/35 | 2,906 | 3,584 |
| Allstate Corp. | 5.950% | 4/1/36 | 28 | 36 |
| Allstate Corp. | 4.500% | 6/15/43 | 10,137 | 11,515 |
| Allstate Corp. | 4.200% | 12/15/46 | 7,295 | 7,976 |
| ⁵ Allstate Corp. | 5.750% | 8/15/53 | 7,645 | 8,343 |
| ⁵ Allstate Corp. | 6.500% | 5/15/67 | 4,140 | 4,968 |
| Alterra Finance LLC | 6.250% | 9/30/20 | 735 | 798 |
| American Financial Group Inc. | 3.500% | 8/15/26 | 2,600 | 2,580 |
| American Financial Group Inc. | 4.500% | 6/15/47 | 6,390 | 6,599 |
| American International Group Inc. | 2.300% | 7/16/19 | 13,737 | 13,729 |
| American International Group Inc. | 3.375% | 8/15/20 | 15,575 | 15,910 |
| American International Group Inc. | 6.400% | 12/15/20 | 27,788 | 30,785 |
| American International Group Inc. | 4.875% | 6/1/22 | 15,983 | 17,354 |
| American International Group Inc. | 4.125% | 2/15/24 | 14,590 | 15,363 |
| American International Group Inc. | 3.750% | 7/10/25 | 700 | 719 |
| American International Group Inc. | 3.900% | 4/1/26 | 3,275 | 3,397 |
| American International Group Inc. | 3.875% | 1/15/35 | 10,457 | 10,446 |
| American International Group Inc. | 4.700% | 7/10/35 | 5,245 | 5,754 |
| American International Group Inc. | 6.250% | 5/1/36 | 8,723 | 11,210 |
| American International Group Inc. | 4.500% | 7/16/44 | 20,288 | 21,909 |
| American International Group Inc. | 4.800% | 7/10/45 | 2,315 | 2,589 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|----|-----------------------------------|---------------|---------------------|----------------------|--------|
| | American International Group Inc. | 4.375% | 1/15/55 | 9,480 | 9,657 |
| 5 | American International Group Inc. | 8.175% | 5/15/68 | 5,725 | 7,846 |
| | Anthem Inc. | 2.250% | 8/15/19 | 8,395 | 8,357 |
| | Anthem Inc. | 4.350% | 8/15/20 | 6,475 | 6,760 |
| | Anthem Inc. | 2.500% | 11/21/20 | 9,575 | 9,554 |
| | Anthem Inc. | 3.700% | 8/15/21 | 6,874 | 7,084 |
| | Anthem Inc. | 3.125% | 5/15/22 | 7,340 | 7,409 |
| | Anthem Inc. | 2.950% | 12/1/22 | 7,725 | 7,727 |
| | Anthem Inc. | 3.300% | 1/15/23 | 11,447 | 11,620 |
| | Anthem Inc. | 3.500% | 8/15/24 | 10,309 | 10,483 |
| | Anthem Inc. | 3.350% | 12/1/24 | 8,840 | 8,938 |
| | Anthem Inc. | 3.650% | 12/1/27 | 19,395 | 19,743 |
| | Anthem Inc. | 5.950% | 12/15/34 | 1 | 1 |
| | Anthem Inc. | 4.625% | 5/15/42 | 12,892 | 14,238 |
| | Anthem Inc. | 4.650% | 1/15/43 | 11,815 | 13,056 |
| | Anthem Inc. | 5.100% | 1/15/44 | 5,405 | 6,300 |
| | Anthem Inc. | 4.650% | 8/15/44 | 1,115 | 1,241 |
| | Anthem Inc. | 4.375% | 12/1/47 | 20,800 | 22,138 |
| | Anthem Inc. | 4.850% | 8/15/54 | 3,650 | 4,007 |
| | Aon Corp. | 5.000% | 9/30/20 | 6,235 | 6,644 |
| | Aon Corp. | 8.205% | 1/1/27 | 319 | 417 |
| | Aon Corp. | 6.250% | 9/30/40 | 4,225 | 5,483 |
| | Aon plc | 2.800% | 3/15/21 | 13,465 | 13,503 |
| | Aon plc | 3.500% | 6/14/24 | 6,250 | 6,390 |
| | Aon plc | 3.875% | 12/15/25 | 9,673 | 10,090 |
| | Aon plc | 4.600% | 6/14/44 | 7,850 | 8,485 |
| | Aon plc | 4.750% | 5/15/45 | 1,702 | 1,888 |
| | Arch Capital Finance LLC | 4.011% | 12/15/26 | 4,520 | 4,705 |
| | Arch Capital Finance LLC | 5.031% | 12/15/46 | 7,257 | 8,391 |
| | Arch Capital Group Ltd. | 7.350% | 5/1/34 | 4,510 | 6,154 |
| | Arch Capital Group US Inc. | 5.144% | 11/1/43 | 625 | 725 |
| | Aspen Insurance Holdings Ltd. | 4.650% | 11/15/23 | 10,990 | 11,670 |
| | Assurant Inc. | 4.000% | 3/15/23 | 8,175 | 8,354 |
| | Assurant Inc. | 6.750% | 2/15/34 | 6,650 | 8,227 |
| | Assured Guaranty US Holdings Inc. | 5.000% | 7/1/24 | 1,173 | 1,271 |
| | AXA SA | 8.600% | 12/15/30 | 15,021 | 21,619 |
| | AXIS Specialty Finance LLC | 5.875% | 6/1/20 | 14,925 | 15,955 |
| | AXIS Specialty Finance plc | 4.000% | 12/6/27 | 14,000 | 14,063 |
| | Berkshire Hathaway Finance Corp. | 1.700% | 3/15/19 | 11,600 | 11,558 |
| | Berkshire Hathaway Finance Corp. | 1.300% | 8/15/19 | 1,500 | 1,481 |
| | Berkshire Hathaway Finance Corp. | 2.900% | 10/15/20 | 13,697 | 13,925 |
| | Berkshire Hathaway Finance Corp. | 4.250% | 1/15/21 | 3,352 | 3,538 |
| | Berkshire Hathaway Finance Corp. | 3.000% | 5/15/22 | 21,835 | 22,234 |
| | Berkshire Hathaway Finance Corp. | 5.750% | 1/15/40 | 8,290 | 10,920 |
| | Berkshire Hathaway Finance Corp. | 4.400% | 5/15/42 | 4,925 | 5,523 |
| | Berkshire Hathaway Finance Corp. | 4.300% | 5/15/43 | 5,275 | 5,883 |
| | Berkshire Hathaway Inc. | 2.100% | 8/14/19 | 12,025 | 12,051 |
| | Berkshire Hathaway Inc. | 2.200% | 3/15/21 | 5,716 | 5,684 |
| | Berkshire Hathaway Inc. | 3.750% | 8/15/21 | 2,952 | 3,082 |
| | Berkshire Hathaway Inc. | 3.400% | 1/31/22 | 1,555 | 1,608 |
| | Berkshire Hathaway Inc. | 3.000% | 2/11/23 | 3,806 | 3,876 |
| | Berkshire Hathaway Inc. | 2.750% | 3/15/23 | 26,939 | 27,115 |
| | Berkshire Hathaway Inc. | 3.125% | 3/15/26 | 42,727 | 43,098 |
| | Berkshire Hathaway Inc. | 4.500% | 2/11/43 | 10,179 | 11,624 |
| 10 | Brighthouse Financial Inc. | 3.700% | 6/22/27 | 16,335 | 15,989 |
| 10 | Brighthouse Financial Inc. | 4.700% | 6/22/47 | 15,815 | 16,112 |
| | Brown & Brown Inc. | 4.200% | 9/15/24 | 5,090 | 5,331 |
| | Chubb Corp. | 6.000% | 5/11/37 | 4,545 | 6,061 |
| | Chubb Corp. | 6.500% | 5/15/38 | 2,141 | 3,027 |
| | Chubb INA Holdings Inc. | 5.900% | 6/15/19 | 3,425 | 3,610 |
| | Chubb INA Holdings Inc. | 2.300% | 11/3/20 | 7,487 | 7,471 |
| | Chubb INA Holdings Inc. | 2.875% | 11/3/22 | 24,066 | 24,294 |
| | Chubb INA Holdings Inc. | 2.700% | 3/13/23 | 9,473 | 9,443 |
| | Chubb INA Holdings Inc. | 3.350% | 5/15/24 | 5,399 | 5,544 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Chubb INA Holdings Inc. | 3.150% | 3/15/25 | 7,806 | 7,879 |
| Chubb INA Holdings Inc. | 3.350% | 5/3/26 | 12,275 | 12,513 |
| Chubb INA Holdings Inc. | 6.700% | 5/15/36 | 490 | 688 |
| Chubb INA Holdings Inc. | 4.150% | 3/13/43 | 4,908 | 5,324 |
| Chubb INA Holdings Inc. | 4.350% | 11/3/45 | 14,525 | 16,292 |
| Cigna Corp. | 5.125% | 6/15/20 | 3,064 | 3,249 |
| Cigna Corp. | 4.375% | 12/15/20 | 8,571 | 8,951 |
| Cigna Corp. | 4.500% | 3/15/21 | 1,050 | 1,106 |
| Cigna Corp. | 4.000% | 2/15/22 | 7,915 | 8,255 |
| Cigna Corp. | 3.250% | 4/15/25 | 6,875 | 6,829 |
| Cigna Corp. | 7.875% | 5/15/27 | 985 | 1,316 |
| Cigna Corp. | 3.050% | 10/15/27 | 9,500 | 9,221 |
| Cigna Corp. | 5.375% | 2/15/42 | 3,146 | 3,817 |
| Cigna Corp. | 3.875% | 10/15/47 | 9,700 | 9,684 |
| Cincinnati Financial Corp. | 6.920% | 5/15/28 | 3,931 | 5,078 |
| Cincinnati Financial Corp. | 6.125% | 11/1/34 | 1,870 | 2,376 |
| CNA Financial Corp. | 5.875% | 8/15/20 | 5,820 | 6,273 |
| CNA Financial Corp. | 5.750% | 8/15/21 | 4,118 | 4,501 |
| CNA Financial Corp. | 3.950% | 5/15/24 | 350 | 364 |
| CNA Financial Corp. | 4.500% | 3/1/26 | 1,850 | 1,969 |
| CNA Financial Corp. | 3.450% | 8/15/27 | 3,500 | 3,449 |
| Coventry Health Care Inc. | 5.450% | 6/15/21 | 9,745 | 10,550 |
| Endurance Specialty Holdings Ltd. | 7.000% | 7/15/34 | 7,150 | 9,128 |
| Enstar Group Ltd. | 4.500% | 3/10/22 | 2,382 | 2,430 |
| Everest Reinsurance Holdings Inc. | 4.868% | 6/1/44 | 4,500 | 4,774 |
| Fidelity National Financial Inc. | 5.500% | 9/1/22 | 3,850 | 4,214 |
| First American Financial Corp. | 4.600% | 11/15/24 | 5,050 | 5,204 |
| Hanover Insurance Group Inc. | 4.500% | 4/15/26 | 5,000 | 5,198 |
| Hartford Financial Services Group Inc. | 6.000% | 1/15/19 | 3,509 | 3,636 |
| Hartford Financial Services Group Inc. | 5.125% | 4/15/22 | 7,055 | 7,693 |
| Hartford Financial Services Group Inc. | 5.950% | 10/15/36 | 3,595 | 4,562 |
| Hartford Financial Services Group Inc. | 6.100% | 10/1/41 | 5,221 | 6,908 |
| Hartford Financial Services Group Inc. | 4.300% | 4/15/43 | 6,390 | 6,848 |
| Humana Inc. | 2.625% | 10/1/19 | 2,100 | 2,103 |
| Humana Inc. | 3.150% | 12/1/22 | 6,360 | 6,405 |
| Humana Inc. | 2.900% | 12/15/22 | 4,500 | 4,479 |
| Humana Inc. | 3.850% | 10/1/24 | 16,990 | 17,623 |
| Humana Inc. | 3.950% | 3/15/27 | 5,000 | 5,154 |
| Humana Inc. | 4.625% | 12/1/42 | 4,278 | 4,624 |
| Humana Inc. | 4.950% | 10/1/44 | 5,708 | 6,549 |
| Humana Inc. | 4.800% | 3/15/47 | 3,725 | 4,198 |
| Kemper Corp. | 4.350% | 2/15/25 | 1,900 | 1,937 |
| Lincoln National Corp. | 8.750% | 7/1/19 | 305 | 332 |
| Lincoln National Corp. | 6.250% | 2/15/20 | 1,268 | 1,364 |
| Lincoln National Corp. | 4.200% | 3/15/22 | 5,615 | 5,891 |
| Lincoln National Corp. | 4.000% | 9/1/23 | 4,905 | 5,136 |
| Lincoln National Corp. | 3.350% | 3/9/25 | 4,797 | 4,826 |
| Lincoln National Corp. | 3.625% | 12/12/26 | 8,665 | 8,838 |
| Lincoln National Corp. | 6.150% | 4/7/36 | 3,581 | 4,427 |
| Lincoln National Corp. | 6.300% | 10/9/37 | 3,493 | 4,464 |
| Lincoln National Corp. | 7.000% | 6/15/40 | 2,980 | 4,124 |
| Loews Corp. | 2.625% | 5/15/23 | 10,875 | 10,735 |
| Loews Corp. | 6.000% | 2/1/35 | 643 | 806 |
| Loews Corp. | 4.125% | 5/15/43 | 14,512 | 14,956 |
| Manulife Financial Corp. | 4.900% | 9/17/20 | 13,034 | 13,788 |
| Manulife Financial Corp. | 4.150% | 3/4/26 | 16,787 | 17,722 |
| 5 Manulife Financial Corp. | 4.061% | 2/24/32 | 15,950 | 16,062 |
| Manulife Financial Corp. | 5.375% | 3/4/46 | 8,417 | 10,504 |
| Markel Corp. | 4.900% | 7/1/22 | 700 | 754 |
| Markel Corp. | 3.500% | 11/1/27 | 3,550 | 3,505 |
| Markel Corp. | 5.000% | 4/5/46 | 6,288 | 7,033 |
| Markel Corp. | 4.300% | 11/1/47 | 4,000 | 4,092 |
| Marsh & McLennan Cos. Inc. | 2.350% | 9/10/19 | 1,650 | 1,654 |
| Marsh & McLennan Cos. Inc. | 2.350% | 3/6/20 | 6,125 | 6,112 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--------------------------------------|---------|---------------|---------------------|----------------------|
| Marsh & McLennan Cos. Inc. | 4.800% | 7/15/21 | 1,949 | 2,082 |
| Marsh & McLennan Cos. Inc. | 2.750% | 1/30/22 | 3,390 | 3,392 |
| Marsh & McLennan Cos. Inc. | 3.300% | 3/14/23 | 100 | 102 |
| Marsh & McLennan Cos. Inc. | 4.050% | 10/15/23 | 4,568 | 4,812 |
| Marsh & McLennan Cos. Inc. | 3.500% | 6/3/24 | 14,400 | 14,851 |
| Marsh & McLennan Cos. Inc. | 3.500% | 3/10/25 | 15,620 | 16,076 |
| Marsh & McLennan Cos. Inc. | 3.750% | 3/14/26 | 3,800 | 3,973 |
| Marsh & McLennan Cos. Inc. | 5.875% | 8/1/33 | 2,689 | 3,379 |
| Marsh & McLennan Cos. Inc. | 4.350% | 1/30/47 | 6,630 | 7,352 |
| Mercury General Corp. | 4.400% | 3/15/27 | 2,590 | 2,624 |
| MetLife Inc. | 7.717% | 2/15/19 | 4,996 | 5,307 |
| MetLife Inc. | 4.750% | 2/8/21 | 10,317 | 10,993 |
| MetLife Inc. | 3.048% | 12/15/22 | 6,400 | 6,478 |
| MetLife Inc. | 4.368% | 9/15/23 | 5,435 | 5,860 |
| MetLife Inc. | 3.600% | 4/10/24 | 13,895 | 14,534 |
| MetLife Inc. | 3.000% | 3/1/25 | 10,675 | 10,685 |
| MetLife Inc. | 3.600% | 11/13/25 | 11,850 | 12,324 |
| MetLife Inc. | 6.500% | 12/15/32 | 3,380 | 4,416 |
| MetLife Inc. | 6.375% | 6/15/34 | 2,078 | 2,822 |
| MetLife Inc. | 5.700% | 6/15/35 | 11,093 | 14,037 |
| MetLife Inc. | 5.875% | 2/6/41 | 13,568 | 17,787 |
| MetLife Inc. | 4.125% | 8/13/42 | 10,009 | 10,537 |
| MetLife Inc. | 4.875% | 11/13/43 | 10,622 | 12,446 |
| MetLife Inc. | 4.721% | 12/15/44 | 5,875 | 6,814 |
| MetLife Inc. | 4.050% | 3/1/45 | 9,150 | 9,562 |
| MetLife Inc. | 4.600% | 5/13/46 | 5,795 | 6,606 |
| 5 MetLife Inc. | 6.400% | 12/15/66 | 19,392 | 22,398 |
| 5 MetLife Inc. | 10.750% | 8/1/69 | 685 | 1,144 |
| Montpelier Re Holdings Ltd. | 4.700% | 10/15/22 | 3,250 | 3,418 |
| Munich Re America Corp. | 7.450% | 12/15/26 | 2,350 | 3,003 |
| 5 Nationwide Financial Services Inc. | 6.750% | 5/15/87 | 275 | 308 |
| Old Republic International Corp. | 4.875% | 10/1/24 | 6,330 | 6,784 |
| Old Republic International Corp. | 3.875% | 8/26/26 | 12,618 | 12,649 |
| PartnerRe Finance B LLC | 5.500% | 6/1/20 | 13,579 | 14,340 |
| Primerica Inc. | 4.750% | 7/15/22 | 1,900 | 2,030 |
| Principal Financial Group Inc. | 3.300% | 9/15/22 | 2,927 | 2,927 |
| Principal Financial Group Inc. | 3.125% | 5/15/23 | 3,661 | 3,683 |
| Principal Financial Group Inc. | 3.400% | 5/15/25 | 5,253 | 5,330 |
| Principal Financial Group Inc. | 3.100% | 11/15/26 | 4,852 | 4,791 |
| Principal Financial Group Inc. | 4.625% | 9/15/42 | 1,680 | 1,846 |
| Principal Financial Group Inc. | 4.350% | 5/15/43 | 1,043 | 1,119 |
| Principal Financial Group Inc. | 4.300% | 11/15/46 | 7,320 | 7,807 |
| 5 Principal Financial Group Inc. | 4.700% | 5/15/55 | 3,250 | 3,324 |
| Progressive Corp. | 3.750% | 8/23/21 | 10,133 | 10,519 |
| Progressive Corp. | 2.450% | 1/15/27 | 2,060 | 1,969 |
| Progressive Corp. | 6.625% | 3/1/29 | 4,600 | 5,857 |
| Progressive Corp. | 6.250% | 12/1/32 | 325 | 421 |
| Progressive Corp. | 4.350% | 4/25/44 | 3,560 | 3,958 |
| Progressive Corp. | 4.125% | 4/15/47 | 24,050 | 25,988 |
| Protective Life Corp. | 7.375% | 10/15/19 | 4,080 | 4,419 |
| Prudential Financial Inc. | 7.375% | 6/15/19 | 1,490 | 1,599 |
| Prudential Financial Inc. | 2.350% | 8/15/19 | 11,150 | 11,162 |
| Prudential Financial Inc. | 5.375% | 6/21/20 | 6,530 | 6,981 |
| Prudential Financial Inc. | 4.500% | 11/15/20 | 10,675 | 11,253 |
| Prudential Financial Inc. | 4.500% | 11/16/21 | 4,550 | 4,848 |
| Prudential Financial Inc. | 3.500% | 5/15/24 | 7,990 | 8,295 |
| Prudential Financial Inc. | 5.750% | 7/15/33 | 570 | 707 |
| Prudential Financial Inc. | 5.700% | 12/14/36 | 12,093 | 15,189 |
| Prudential Financial Inc. | 6.625% | 12/1/37 | 7,957 | 11,169 |
| Prudential Financial Inc. | 6.625% | 6/21/40 | 5,675 | 8,004 |
| Prudential Financial Inc. | 6.200% | 11/15/40 | 3,325 | 4,412 |
| 5 Prudential Financial Inc. | 5.875% | 9/15/42 | 12,180 | 13,315 |
| 5 Prudential Financial Inc. | 5.625% | 6/15/43 | 8,464 | 9,226 |
| Prudential Financial Inc. | 5.100% | 8/15/43 | 3,450 | 4,090 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|----|-----------------------------------|---------------|---------------------|----------------------|--------|
| 5 | Prudential Financial Inc. | 5.200% | 3/15/44 | 2,415 | 2,575 |
| | Prudential Financial Inc. | 4.600% | 5/15/44 | 4,920 | 5,596 |
| 5 | Prudential Financial Inc. | 5.375% | 5/15/45 | 13,230 | 14,167 |
| 10 | Prudential Financial Inc. | 3.905% | 12/7/47 | 30,898 | 31,504 |
| 10 | Prudential Financial Inc. | 3.935% | 12/7/49 | 4,503 | 4,602 |
| | Reinsurance Group of America Inc. | 5.000% | 6/1/21 | 1,240 | 1,321 |
| | Reinsurance Group of America Inc. | 4.700% | 9/15/23 | 3,475 | 3,738 |
| | Reinsurance Group of America Inc. | 3.950% | 9/15/26 | 4,504 | 4,582 |
| | RenaissanceRe Finance Inc. | 3.450% | 7/1/27 | 2,300 | 2,251 |
| | Swiss Re Solutions Holding Corp. | 7.000% | 2/15/26 | 1,309 | 1,602 |
| | Torchmark Corp. | 3.800% | 9/15/22 | 110 | 114 |
| | Transatlantic Holdings Inc. | 8.000% | 11/30/39 | 4,588 | 6,298 |
| | Travelers Cos. Inc. | 5.900% | 6/2/19 | 11,225 | 11,793 |
| | Travelers Cos. Inc. | 3.900% | 11/1/20 | 3,065 | 3,177 |
| | Travelers Cos. Inc. | 6.750% | 6/20/36 | 10 | 14 |
| | Travelers Cos. Inc. | 6.250% | 6/15/37 | 2,917 | 3,950 |
| | Travelers Cos. Inc. | 5.350% | 11/1/40 | 2,800 | 3,496 |
| | Travelers Cos. Inc. | 4.600% | 8/1/43 | 14,785 | 17,045 |
| | Travelers Cos. Inc. | 3.750% | 5/15/46 | 5,220 | 5,327 |
| | Travelers Cos. Inc. | 4.000% | 5/30/47 | 9,450 | 10,002 |
| | Travelers Property Casualty Corp. | 6.375% | 3/15/33 | 460 | 607 |
| | Trinity Acquisition plc | 4.400% | 3/15/26 | 500 | 522 |
| | UnitedHealth Group Inc. | 1.700% | 2/15/19 | 200 | 199 |
| | UnitedHealth Group Inc. | 1.625% | 3/15/19 | 5,720 | 5,690 |
| | UnitedHealth Group Inc. | 2.300% | 12/15/19 | 12,550 | 12,585 |
| | UnitedHealth Group Inc. | 2.700% | 7/15/20 | 14,685 | 14,836 |
| | UnitedHealth Group Inc. | 1.950% | 10/15/20 | 9,300 | 9,208 |
| | UnitedHealth Group Inc. | 3.875% | 10/15/20 | 905 | 938 |
| | UnitedHealth Group Inc. | 4.700% | 2/15/21 | 4,925 | 5,235 |
| | UnitedHealth Group Inc. | 2.125% | 3/15/21 | 6,355 | 6,295 |
| | UnitedHealth Group Inc. | 3.375% | 11/15/21 | 2,050 | 2,113 |
| | UnitedHealth Group Inc. | 2.875% | 12/15/21 | 10,991 | 11,135 |
| | UnitedHealth Group Inc. | 2.875% | 3/15/22 | 3,021 | 3,050 |
| | UnitedHealth Group Inc. | 3.350% | 7/15/22 | 18,808 | 19,387 |
| | UnitedHealth Group Inc. | 2.375% | 10/15/22 | 7,960 | 7,882 |
| | UnitedHealth Group Inc. | 2.750% | 2/15/23 | 10,030 | 10,037 |
| | UnitedHealth Group Inc. | 2.875% | 3/15/23 | 2,296 | 2,315 |
| | UnitedHealth Group Inc. | 3.750% | 7/15/25 | 26,613 | 28,004 |
| | UnitedHealth Group Inc. | 3.100% | 3/15/26 | 10,375 | 10,424 |
| | UnitedHealth Group Inc. | 3.450% | 1/15/27 | 1,925 | 1,979 |
| | UnitedHealth Group Inc. | 3.375% | 4/15/27 | 28,510 | 29,173 |
| | UnitedHealth Group Inc. | 2.950% | 10/15/27 | 10,800 | 10,759 |
| | UnitedHealth Group Inc. | 4.625% | 7/15/35 | 11,251 | 12,974 |
| | UnitedHealth Group Inc. | 5.800% | 3/15/36 | 3,064 | 3,966 |
| | UnitedHealth Group Inc. | 6.500% | 6/15/37 | 1,425 | 1,981 |
| | UnitedHealth Group Inc. | 6.625% | 11/15/37 | 8,525 | 12,096 |
| | UnitedHealth Group Inc. | 6.875% | 2/15/38 | 18,696 | 26,986 |
| | UnitedHealth Group Inc. | 5.950% | 2/15/41 | 2,955 | 3,903 |
| | UnitedHealth Group Inc. | 4.625% | 11/15/41 | 9,211 | 10,485 |
| | UnitedHealth Group Inc. | 4.375% | 3/15/42 | 341 | 376 |
| | UnitedHealth Group Inc. | 3.950% | 10/15/42 | 11,481 | 11,988 |
| | UnitedHealth Group Inc. | 4.250% | 3/15/43 | 5,866 | 6,352 |
| | UnitedHealth Group Inc. | 4.750% | 7/15/45 | 16,932 | 20,008 |
| | UnitedHealth Group Inc. | 4.200% | 1/15/47 | 4,784 | 5,200 |
| | UnitedHealth Group Inc. | 4.250% | 4/15/47 | 22,300 | 24,488 |
| | UnitedHealth Group Inc. | 3.750% | 10/15/47 | 8,500 | 8,663 |
| | Unum Group | 5.625% | 9/15/20 | 2,200 | 2,366 |
| | Unum Group | 3.000% | 5/15/21 | 3,000 | 3,013 |
| | Unum Group | 4.000% | 3/15/24 | 2,190 | 2,279 |
| | Unum Group | 3.875% | 11/5/25 | 175 | 179 |
| | Unum Group | 5.750% | 8/15/42 | 3,033 | 3,711 |
| | Voya Financial Inc. | 3.125% | 7/15/24 | 10,500 | 10,414 |
| | Voya Financial Inc. | 3.650% | 6/15/26 | 2,440 | 2,457 |
| | Voya Financial Inc. | 5.700% | 7/15/43 | 9,480 | 11,620 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Voya Financial Inc. | 4.800% | 6/15/46 | 5,035 | 5,576 |
| Willis North America Inc. | 3.600% | 5/15/24 | 6,425 | 6,526 |
| Willis Towers Watson plc | 5.750% | 3/15/21 | 9,351 | 10,149 |
| WR Berkley Corp. | 5.375% | 9/15/20 | 595 | 635 |
| WR Berkley Corp. | 4.625% | 3/15/22 | 2,550 | 2,714 |
| WR Berkley Corp. | 4.750% | 8/1/44 | 3,188 | 3,428 |
| XLIT Ltd. | 5.750% | 10/1/21 | 4,555 | 4,989 |
| XLIT Ltd. | 4.450% | 3/31/25 | 2,850 | 2,880 |
| XLIT Ltd. | 6.250% | 5/15/27 | 2,275 | 2,694 |
| XLIT Ltd. | 5.250% | 12/15/43 | 7,775 | 8,998 |
| XLIT Ltd. | 5.500% | 3/31/45 | 15,179 | 15,942 |
| Other Finance (0.0%) | | | | |
| Jones Lang LaSalle Inc. | 4.400% | 11/15/22 | 825 | 864 |
| ORIX Corp. | 2.900% | 7/18/22 | 2,750 | 2,733 |
| ORIX Corp. | 3.250% | 12/4/24 | 3,725 | 3,702 |
| ORIX Corp. | 3.700% | 7/18/27 | 10,650 | 10,655 |
| Real Estate Investment Trusts (0.7%) | | | | |
| Alexandria Real Estate Equities Inc. | 2.750% | 1/15/20 | 4,225 | 4,237 |
| Alexandria Real Estate Equities Inc. | 4.600% | 4/1/22 | 6,225 | 6,600 |
| Alexandria Real Estate Equities Inc. | 3.900% | 6/15/23 | 400 | 412 |
| Alexandria Real Estate Equities Inc. | 3.450% | 4/30/25 | 9,000 | 8,900 |
| Alexandria Real Estate Equities Inc. | 4.300% | 1/15/26 | 400 | 419 |
| Alexandria Real Estate Equities Inc. | 3.950% | 1/15/27 | 3,602 | 3,675 |
| Alexandria Real Estate Equities Inc. | 3.950% | 1/15/28 | 4,700 | 4,792 |
| Alexandria Real Estate Equities Inc. | 4.500% | 7/30/29 | 3,350 | 3,554 |
| American Campus Communities Operating Partnership LP | 3.350% | 10/1/20 | 3,800 | 3,873 |
| American Campus Communities Operating Partnership LP | 3.750% | 4/15/23 | 1,240 | 1,272 |
| American Campus Communities Operating Partnership LP | 4.125% | 7/1/24 | 3,300 | 3,434 |
| American Campus Communities Operating Partnership LP | 3.625% | 11/15/27 | 4,200 | 4,162 |
| AvalonBay Communities Inc. | 2.850% | 3/15/23 | 6,264 | 6,244 |
| AvalonBay Communities Inc. | 4.200% | 12/15/23 | 1,255 | 1,336 |
| AvalonBay Communities Inc. | 3.500% | 11/15/24 | 3,325 | 3,414 |
| AvalonBay Communities Inc. | 3.450% | 6/1/25 | 10,980 | 11,229 |
| AvalonBay Communities Inc. | 3.500% | 11/15/25 | 600 | 612 |
| AvalonBay Communities Inc. | 2.950% | 5/11/26 | 11,930 | 11,602 |
| AvalonBay Communities Inc. | 2.900% | 10/15/26 | 1,475 | 1,435 |
| AvalonBay Communities Inc. | 3.350% | 5/15/27 | 7,766 | 7,819 |
| AvalonBay Communities Inc. | 3.200% | 1/15/28 | 3,800 | 3,776 |
| Boston Properties LP | 5.875% | 10/15/19 | 2,395 | 2,528 |
| Boston Properties LP | 5.625% | 11/15/20 | 9,225 | 9,975 |
| Boston Properties LP | 4.125% | 5/15/21 | 4,095 | 4,281 |
| Boston Properties LP | 3.850% | 2/1/23 | 11,473 | 11,954 |
| Boston Properties LP | 3.125% | 9/1/23 | 4,540 | 4,578 |
| Boston Properties LP | 3.800% | 2/1/24 | 7,025 | 7,282 |
| Boston Properties LP | 3.200% | 1/15/25 | 6,000 | 5,979 |
| Boston Properties LP | 3.650% | 2/1/26 | 6,275 | 6,365 |
| Boston Properties LP | 2.750% | 10/1/26 | 9,500 | 8,971 |
| Brandywine Operating Partnership LP | 3.950% | 2/15/23 | 2,525 | 2,577 |
| Brandywine Operating Partnership LP | 3.950% | 11/15/27 | 23,025 | 22,775 |
| Brixmor Operating Partnership LP | 3.875% | 8/15/22 | 6,035 | 6,173 |
| Brixmor Operating Partnership LP | 3.250% | 9/15/23 | 3,925 | 3,834 |
| Brixmor Operating Partnership LP | 3.650% | 6/15/24 | 2,100 | 2,083 |
| Brixmor Operating Partnership LP | 3.850% | 2/1/25 | 14,485 | 14,472 |
| Brixmor Operating Partnership LP | 4.125% | 6/15/26 | 5,350 | 5,400 |
| Brixmor Operating Partnership LP | 3.900% | 3/15/27 | 2,550 | 2,520 |
| Camden Property Trust | 2.950% | 12/15/22 | 4,850 | 4,847 |
| CBL & Associates LP | 5.250% | 12/1/23 | 5,410 | 5,116 |
| CBL & Associates LP | 4.600% | 10/15/24 | 5,100 | 4,540 |
| CBL & Associates LP | 5.950% | 12/15/26 | 800 | 743 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Columbia Property Trust Operating Partnership LP | 4.150% | 4/1/25 | 3,025 | 3,071 |
| Columbia Property Trust Operating Partnership LP | 3.650% | 8/15/26 | 12,675 | 12,305 |
| Corporate Office Properties LP | 3.700% | 6/15/21 | 3,725 | 3,791 |
| Corporate Office Properties LP | 3.600% | 5/15/23 | 7,931 | 7,944 |
| CubeSmart LP | 4.375% | 12/15/23 | 7,400 | 7,763 |
| CubeSmart LP | 4.000% | 11/15/25 | 2,265 | 2,316 |
| CubeSmart LP | 3.125% | 9/1/26 | 2,575 | 2,447 |
| DCT Industrial Operating Partnership LP | 4.500% | 10/15/23 | 4,125 | 4,296 |
| DDR Corp. | 3.500% | 1/15/21 | 10,905 | 11,057 |
| DDR Corp. | 4.625% | 7/15/22 | 9,490 | 9,969 |
| DDR Corp. | 3.375% | 5/15/23 | 5,250 | 5,214 |
| DDR Corp. | 3.625% | 2/1/25 | 9,630 | 9,488 |
| DDR Corp. | 4.250% | 2/1/26 | 2,740 | 2,788 |
| DDR Corp. | 4.700% | 6/1/27 | 12,325 | 12,824 |
| Digital Realty Trust LP | 5.875% | 2/1/20 | 2,175 | 2,309 |
| Digital Realty Trust LP | 3.400% | 10/1/20 | 5,600 | 5,713 |
| Digital Realty Trust LP | 5.250% | 3/15/21 | 8,815 | 9,456 |
| Digital Realty Trust LP | 3.950% | 7/1/22 | 11,850 | 12,358 |
| Digital Realty Trust LP | 2.750% | 2/1/23 | 2,650 | 2,625 |
| Digital Realty Trust LP | 4.750% | 10/1/25 | 5,925 | 6,426 |
| Digital Realty Trust LP | 3.700% | 8/15/27 | 7,000 | 7,048 |
| Duke Realty LP | 4.375% | 6/15/22 | 195 | 206 |
| Duke Realty LP | 3.875% | 10/15/22 | 1,223 | 1,271 |
| Duke Realty LP | 3.625% | 4/15/23 | 748 | 766 |
| Duke Realty LP | 3.750% | 12/1/24 | 2,425 | 2,499 |
| Duke Realty LP | 3.250% | 6/30/26 | 5,500 | 5,450 |
| Duke Realty LP | 3.375% | 12/15/27 | 3,040 | 3,045 |
| EPR Properties | 5.750% | 8/15/22 | 3,610 | 3,937 |
| EPR Properties | 5.250% | 7/15/23 | 1,575 | 1,682 |
| EPR Properties | 4.500% | 4/1/25 | 7,025 | 7,166 |
| EPR Properties | 4.750% | 12/15/26 | 4,000 | 4,107 |
| ERP Operating LP | 2.375% | 7/1/19 | 1,370 | 1,370 |
| ERP Operating LP | 4.750% | 7/15/20 | 3,085 | 3,252 |
| ERP Operating LP | 4.625% | 12/15/21 | 6,936 | 7,424 |
| ERP Operating LP | 3.000% | 4/15/23 | 2,603 | 2,624 |
| ERP Operating LP | 3.375% | 6/1/25 | 750 | 764 |
| ERP Operating LP | 2.850% | 11/1/26 | 5,325 | 5,169 |
| ERP Operating LP | 3.250% | 8/1/27 | 3,000 | 2,987 |
| ERP Operating LP | 4.500% | 7/1/44 | 7,555 | 8,177 |
| ERP Operating LP | 4.000% | 8/1/47 | 3,600 | 3,654 |
| Essex Portfolio LP | 5.200% | 3/15/21 | 2,825 | 3,009 |
| Essex Portfolio LP | 3.250% | 5/1/23 | 3,505 | 3,533 |
| Essex Portfolio LP | 3.500% | 4/1/25 | 10,937 | 11,024 |
| Essex Portfolio LP | 3.375% | 4/15/26 | 6,450 | 6,390 |
| Federal Realty Investment Trust | 2.750% | 6/1/23 | 2,685 | 2,652 |
| Federal Realty Investment Trust | 3.250% | 7/15/27 | 2,100 | 2,082 |
| Federal Realty Investment Trust | 4.500% | 12/1/44 | 14,900 | 16,226 |
| Government Properties Income Trust | 4.000% | 7/15/22 | 5,000 | 5,028 |
| HCP Inc. | 3.750% | 2/1/19 | 8,300 | 8,405 |
| HCP Inc. | 2.625% | 2/1/20 | 1,519 | 1,523 |
| HCP Inc. | 5.375% | 2/1/21 | 931 | 1,000 |
| HCP Inc. | 3.150% | 8/1/22 | 3,665 | 3,694 |
| HCP Inc. | 4.000% | 12/1/22 | 27,250 | 28,454 |
| HCP Inc. | 4.250% | 11/15/23 | 5,729 | 6,012 |
| HCP Inc. | 4.200% | 3/1/24 | 3,750 | 3,923 |
| HCP Inc. | 3.875% | 8/15/24 | 5,126 | 5,243 |
| HCP Inc. | 3.400% | 2/1/25 | 1,875 | 1,859 |
| HCP Inc. | 4.000% | 6/1/25 | 965 | 992 |
| HCP Inc. | 6.750% | 2/1/41 | 480 | 640 |
| Healthcare Realty Trust Inc. | 3.625% | 1/15/28 | 3,125 | 3,091 |
| Healthcare Trust of America Holdings LP | 3.375% | 7/15/21 | 3,840 | 3,909 |
| Healthcare Trust of America Holdings LP | 2.950% | 7/1/22 | 3,850 | 3,834 |
| Healthcare Trust of America Holdings LP | 3.700% | 4/15/23 | 1,500 | 1,533 |
| Healthcare Trust of America Holdings LP | 3.500% | 8/1/26 | 6,050 | 5,935 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Healthcare Trust of America Holdings LP | 3.750% | 7/1/27 | 3,400 | 3,386 |
| Highwoods Realty LP | 3.200% | 6/15/21 | 13,850 | 13,961 |
| Highwoods Realty LP | 3.625% | 1/15/23 | 100 | 101 |
| Highwoods Realty LP | 3.875% | 3/1/27 | 6,279 | 6,313 |
| Hospitality Properties Trust | 5.000% | 8/15/22 | 2,430 | 2,592 |
| Hospitality Properties Trust | 4.500% | 6/15/23 | 8,147 | 8,517 |
| Hospitality Properties Trust | 4.650% | 3/15/24 | 3,441 | 3,624 |
| Hospitality Properties Trust | 4.500% | 3/15/25 | 753 | 781 |
| Hospitality Properties Trust | 5.250% | 2/15/26 | 2,740 | 2,941 |
| Hospitality Properties Trust | 4.950% | 2/15/27 | 3,625 | 3,822 |
| Hospitality Properties Trust | 3.950% | 1/15/28 | 4,800 | 4,677 |
| Host Hotels & Resorts LP | 6.000% | 10/1/21 | 10,550 | 11,590 |
| Host Hotels & Resorts LP | 5.250% | 3/15/22 | 4,890 | 5,262 |
| Host Hotels & Resorts LP | 4.750% | 3/1/23 | 1,000 | 1,064 |
| Host Hotels & Resorts LP | 3.750% | 10/15/23 | 6,100 | 6,222 |
| Host Hotels & Resorts LP | 3.875% | 4/1/24 | 4,600 | 4,659 |
| Host Hotels & Resorts LP | 4.000% | 6/15/25 | 1,300 | 1,327 |
| Hudson Pacific Properties LP | 3.950% | 11/1/27 | 3,400 | 3,390 |
| Kilroy Realty LP | 3.800% | 1/15/23 | 3,200 | 3,277 |
| Kilroy Realty LP | 3.450% | 12/15/24 | 5,850 | 5,834 |
| Kilroy Realty LP | 4.250% | 8/15/29 | 750 | 773 |
| Kimco Realty Corp. | 6.875% | 10/1/19 | 5,682 | 6,109 |
| Kimco Realty Corp. | 3.200% | 5/1/21 | 3,740 | 3,797 |
| Kimco Realty Corp. | 3.400% | 11/1/22 | 3,520 | 3,590 |
| Kimco Realty Corp. | 3.125% | 6/1/23 | 3,300 | 3,293 |
| Kimco Realty Corp. | 2.700% | 3/1/24 | 50 | 48 |
| Kimco Realty Corp. | 3.300% | 2/1/25 | 2,160 | 2,142 |
| Kimco Realty Corp. | 2.800% | 10/1/26 | 4,350 | 4,086 |
| Kimco Realty Corp. | 3.800% | 4/1/27 | 4,150 | 4,184 |
| Kimco Realty Corp. | 4.125% | 12/1/46 | 485 | 472 |
| Kimco Realty Corp. | 4.450% | 9/1/47 | 4,170 | 4,286 |
| Kite Realty Group LP | 4.000% | 10/1/26 | 10,700 | 10,164 |
| Liberty Property LP | 4.750% | 10/1/20 | 1,080 | 1,137 |
| Liberty Property LP | 3.375% | 6/15/23 | 1,250 | 1,266 |
| Liberty Property LP | 4.400% | 2/15/24 | 10,880 | 11,591 |
| Liberty Property LP | 3.750% | 4/1/25 | 6,400 | 6,549 |
| Liberty Property LP | 3.250% | 10/1/26 | 1,725 | 1,696 |
| Life Storage LP | 3.875% | 12/15/27 | 1,000 | 996 |
| Life Storage LP | 3.500% | 7/1/26 | 18,125 | 17,663 |
| Mid-America Apartments LP | 4.300% | 10/15/23 | 12,300 | 12,966 |
| Mid-America Apartments LP | 3.750% | 6/15/24 | 3,985 | 4,080 |
| Mid-America Apartments LP | 3.600% | 6/1/27 | 8,100 | 8,110 |
| National Retail Properties Inc. | 5.500% | 7/15/21 | 2,000 | 2,163 |
| National Retail Properties Inc. | 3.800% | 10/15/22 | 3,400 | 3,500 |
| National Retail Properties Inc. | 3.300% | 4/15/23 | 2,999 | 3,001 |
| National Retail Properties Inc. | 3.900% | 6/15/24 | 3,700 | 3,795 |
| National Retail Properties Inc. | 3.600% | 12/15/26 | 2,425 | 2,397 |
| National Retail Properties Inc. | 3.500% | 10/15/27 | 13,300 | 13,013 |
| Omega Healthcare Investors Inc. | 4.375% | 8/1/23 | 20,850 | 21,137 |
| Omega Healthcare Investors Inc. | 4.950% | 4/1/24 | 3,875 | 4,025 |
| Omega Healthcare Investors Inc. | 4.500% | 1/15/25 | 3,050 | 3,046 |
| Omega Healthcare Investors Inc. | 5.250% | 1/15/26 | 5,792 | 5,988 |
| Omega Healthcare Investors Inc. | 4.500% | 4/1/27 | 24,103 | 23,470 |
| Omega Healthcare Investors Inc. | 4.750% | 1/15/28 | 5,325 | 5,272 |
| Physicians Realty LP | 4.300% | 3/15/27 | 5,900 | 6,052 |
| Physicians Realty LP | 3.950% | 1/15/28 | 5,750 | 5,696 |
| Piedmont Operating Partnership LP | 3.400% | 6/1/23 | 2,062 | 2,047 |
| Piedmont Operating Partnership LP | 4.450% | 3/15/24 | 4,225 | 4,400 |
| ProLogis LP | 4.250% | 8/15/23 | 5,120 | 5,494 |
| Public Storage | 2.370% | 9/15/22 | 5,298 | 5,213 |
| Public Storage | 3.094% | 9/15/27 | 4,550 | 4,520 |
| Realty Income Corp. | 3.250% | 10/15/22 | 13,550 | 13,769 |
| Realty Income Corp. | 3.875% | 7/15/24 | 3,600 | 3,696 |
| Realty Income Corp. | 4.125% | 10/15/26 | 12,110 | 12,636 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Realty Income Corp. | 3.000% | 1/15/27 | 4,825 | 4,616 |
| Realty Income Corp. | 3.650% | 1/15/28 | 5,520 | 5,541 |
| Realty Income Corp. | 4.650% | 3/15/47 | 15,915 | 17,559 |
| Regency Centers Corp. | 3.750% | 11/15/22 | 1,850 | 1,893 |
| Regency Centers LP | 3.600% | 2/1/27 | 3,300 | 3,289 |
| Regency Centers LP | 4.400% | 2/1/47 | 5,550 | 5,722 |
| Sabra Health Care LP | 5.125% | 8/15/26 | 620 | 631 |
| Select Income REIT | 3.600% | 2/1/20 | 206 | 208 |
| Select Income REIT | 4.150% | 2/1/22 | 4,000 | 4,047 |
| Select Income REIT | 4.500% | 2/1/25 | 9,475 | 9,545 |
| Senior Housing Properties Trust | 3.250% | 5/1/19 | 10,240 | 10,280 |
| Simon Property Group LP | 2.200% | 2/1/19 | 2,190 | 2,190 |
| Simon Property Group LP | 2.500% | 9/1/20 | 800 | 803 |
| Simon Property Group LP | 4.375% | 3/1/21 | 8,489 | 8,968 |
| Simon Property Group LP | 2.500% | 7/15/21 | 6,790 | 6,784 |
| Simon Property Group LP | 4.125% | 12/1/21 | 9,233 | 9,734 |
| Simon Property Group LP | 2.350% | 1/30/22 | 6,250 | 6,182 |
| Simon Property Group LP | 3.375% | 3/15/22 | 2,825 | 2,901 |
| Simon Property Group LP | 2.625% | 6/15/22 | 7,750 | 7,731 |
| Simon Property Group LP | 2.750% | 2/1/23 | 6,285 | 6,257 |
| Simon Property Group LP | 2.750% | 6/1/23 | 9,000 | 8,971 |
| Simon Property Group LP | 3.750% | 2/1/24 | 6,014 | 6,265 |
| Simon Property Group LP | 3.375% | 10/1/24 | 397 | 406 |
| Simon Property Group LP | 3.500% | 9/1/25 | 3,640 | 3,725 |
| Simon Property Group LP | 3.300% | 1/15/26 | 8,019 | 8,022 |
| Simon Property Group LP | 3.250% | 11/30/26 | 4,425 | 4,383 |
| Simon Property Group LP | 3.375% | 6/15/27 | 15,775 | 15,890 |
| Simon Property Group LP | 3.375% | 12/1/27 | 8,975 | 9,013 |
| Simon Property Group LP | 6.750% | 2/1/40 | 11,543 | 16,013 |
| Simon Property Group LP | 4.750% | 3/15/42 | 1,671 | 1,855 |
| Simon Property Group LP | 4.250% | 10/1/44 | 160 | 166 |
| Simon Property Group LP | 4.250% | 11/30/46 | 9,750 | 10,279 |
| SL Green Operating Partnership LP | 3.250% | 10/15/22 | 4,250 | 4,232 |
| Tanger Properties LP | 3.750% | 12/1/24 | 1,325 | 1,325 |
| Tanger Properties LP | 3.125% | 9/1/26 | 6,100 | 5,753 |
| Tanger Properties LP | 3.875% | 7/15/27 | 10,050 | 9,955 |
| UDR Inc. | 3.700% | 10/1/20 | 6,800 | 6,981 |
| UDR Inc. | 4.625% | 1/10/22 | 11,795 | 12,491 |
| UDR Inc. | 2.950% | 9/1/26 | 8,450 | 8,084 |
| UDR Inc. | 3.500% | 7/1/27 | 3,000 | 3,001 |
| UDR Inc. | 3.500% | 1/15/28 | 4,975 | 4,956 |
| Ventas Realty LP | 3.100% | 1/15/23 | 14,975 | 14,965 |
| Ventas Realty LP | 3.125% | 6/15/23 | 1,050 | 1,050 |
| Ventas Realty LP | 3.750% | 5/1/24 | 2,000 | 2,054 |
| Ventas Realty LP | 3.500% | 2/1/25 | 3,150 | 3,167 |
| Ventas Realty LP | 4.125% | 1/15/26 | 1,015 | 1,058 |
| Ventas Realty LP | 3.250% | 10/15/26 | 800 | 775 |
| Ventas Realty LP | 3.850% | 4/1/27 | 3,875 | 3,946 |
| Ventas Realty LP | 5.700% | 9/30/43 | 4,525 | 5,518 |
| Ventas Realty LP | 4.375% | 2/1/45 | 6,730 | 6,915 |
| Ventas Realty LP / Ventas Capital Corp. | 4.000% | 4/30/19 | 550 | 560 |
| Ventas Realty LP / Ventas Capital Corp. | 2.700% | 4/1/20 | 5,675 | 5,691 |
| Ventas Realty LP / Ventas Capital Corp. | 4.750% | 6/1/21 | 4,825 | 5,122 |
| Ventas Realty LP / Ventas Capital Corp. | 4.250% | 3/1/22 | 1,892 | 1,983 |
| Ventas Realty LP / Ventas Capital Corp. | 3.250% | 8/15/22 | 10,463 | 10,573 |
| VEREIT Operating Partnership LP | 3.000% | 2/6/19 | 750 | 753 |
| VEREIT Operating Partnership LP | 4.125% | 6/1/21 | 700 | 727 |
| VEREIT Operating Partnership LP | 4.600% | 2/6/24 | 5,375 | 5,657 |
| VEREIT Operating Partnership LP | 4.875% | 6/1/26 | 7,615 | 8,043 |
| VEREIT Operating Partnership LP | 3.950% | 8/15/27 | 12,000 | 11,844 |
| Vornado Realty LP | 5.000% | 1/15/22 | 200 | 214 |
| Vornado Realty LP | 3.500% | 1/15/25 | 4,000 | 3,989 |
| Washington Prime Group LP | 3.850% | 4/1/20 | 4,525 | 4,560 |
| Washington Prime Group LP | 5.950% | 8/15/24 | 1,700 | 1,740 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------|--------|---------------|---------------------|----------------------|
| Washington REIT | 4.950% | 10/1/20 | 825 | 856 |
| Washington REIT | 3.950% | 10/15/22 | 2,200 | 2,247 |
| Weingarten Realty Investors | 3.375% | 10/15/22 | 1,275 | 1,285 |
| Weingarten Realty Investors | 3.500% | 4/15/23 | 3,925 | 3,947 |
| Weingarten Realty Investors | 4.450% | 1/15/24 | 450 | 475 |
| Welltower Inc. | 4.125% | 4/1/19 | 6,455 | 6,575 |
| Welltower Inc. | 4.950% | 1/15/21 | 7,680 | 8,163 |
| Welltower Inc. | 5.250% | 1/15/22 | 8,376 | 9,102 |
| Welltower Inc. | 3.750% | 3/15/23 | 7,090 | 7,349 |
| Welltower Inc. | 4.500% | 1/15/24 | 125 | 133 |
| Welltower Inc. | 4.000% | 6/1/25 | 17,247 | 17,812 |
| Welltower Inc. | 4.250% | 4/1/26 | 7,224 | 7,543 |
| Welltower Inc. | 6.500% | 3/15/41 | 5,357 | 7,025 |
| Welltower Inc. | 5.125% | 3/15/43 | 1,260 | 1,420 |
| WP Carey Inc. | 4.600% | 4/1/24 | 6,201 | 6,483 |
| WP Carey Inc. | 4.000% | 2/1/25 | 1,800 | 1,824 |
| WP Carey Inc. | 4.250% | 10/1/26 | 3,500 | 3,576 |

17,131,843

Industrial (17.1%)

Basic Industry (0.9%)

| | | | | |
|---|--------|----------|--------|--------|
| Agrium Inc. | 6.750% | 1/15/19 | 6,880 | 7,182 |
| Agrium Inc. | 3.150% | 10/1/22 | 3,821 | 3,862 |
| Agrium Inc. | 3.500% | 6/1/23 | 15,685 | 16,007 |
| Agrium Inc. | 3.375% | 3/15/25 | 7,125 | 7,148 |
| Agrium Inc. | 4.125% | 3/15/35 | 6,750 | 6,953 |
| Agrium Inc. | 6.125% | 1/15/41 | 7,356 | 9,301 |
| Agrium Inc. | 4.900% | 6/1/43 | 3,425 | 3,818 |
| Agrium Inc. | 5.250% | 1/15/45 | 19,267 | 22,436 |
| Air Products & Chemicals Inc. | 3.000% | 11/3/21 | 4,425 | 4,493 |
| Air Products & Chemicals Inc. | 2.750% | 2/3/23 | 7,145 | 7,150 |
| Air Products & Chemicals Inc. | 3.350% | 7/31/24 | 6,300 | 6,451 |
| Airgas Inc. | 3.650% | 7/15/24 | 6,925 | 7,197 |
| Albemarle Corp. | 4.150% | 12/1/24 | 4,995 | 5,292 |
| Albemarle Corp. | 5.450% | 12/1/44 | 5,500 | 6,499 |
| Barrick Gold Corp. | 5.250% | 4/1/42 | 8,464 | 9,887 |
| Barrick North America Finance LLC | 4.400% | 5/30/21 | 3,020 | 3,195 |
| Barrick North America Finance LLC | 5.700% | 5/30/41 | 12,284 | 15,026 |
| Barrick North America Finance LLC | 5.750% | 5/1/43 | 10,215 | 12,754 |
| Barrick PD Australia Finance Pty Ltd. | 5.950% | 10/15/39 | 17,361 | 21,549 |
| BHP Billiton Finance USA Ltd. | 2.875% | 2/24/22 | 13,683 | 13,822 |
| BHP Billiton Finance USA Ltd. | 3.850% | 9/30/23 | 2,496 | 2,644 |
| BHP Billiton Finance USA Ltd. | 4.125% | 2/24/42 | 11,833 | 12,604 |
| BHP Billiton Finance USA Ltd. | 5.000% | 9/30/43 | 26,563 | 32,344 |
| Braskem Finance Ltd. | 6.450% | 2/3/24 | 850 | 951 |
| Cabot Corp. | 3.700% | 7/15/22 | 1,415 | 1,446 |
| Celulosa Arauco y Constitucion SA | 7.250% | 7/29/19 | 1,225 | 1,311 |
| Celulosa Arauco y Constitucion SA | 5.000% | 1/21/21 | 3,300 | 3,506 |
| Celulosa Arauco y Constitucion SA | 4.750% | 1/11/22 | 7,303 | 7,726 |
| Celulosa Arauco y Constitucion SA | 4.500% | 8/1/24 | 1,400 | 1,476 |
| ¹⁰ Celulosa Arauco y Constitucion SA | 3.875% | 11/2/27 | 12,000 | 11,874 |
| ¹⁰ Celulosa Arauco y Constitucion SA | 5.500% | 11/2/47 | 11,150 | 11,595 |
| Domtar Corp. | 6.750% | 2/15/44 | 4,900 | 5,658 |
| Dow Chemical Co. | 8.550% | 5/15/19 | 34,831 | 37,711 |
| Dow Chemical Co. | 4.250% | 11/15/20 | 19,470 | 20,325 |
| Dow Chemical Co. | 4.125% | 11/15/21 | 2,952 | 3,094 |
| Dow Chemical Co. | 3.000% | 11/15/22 | 22,405 | 22,531 |
| Dow Chemical Co. | 3.500% | 10/1/24 | 3,805 | 3,910 |
| Dow Chemical Co. | 7.375% | 11/1/29 | 3,098 | 4,126 |
| Dow Chemical Co. | 4.250% | 10/1/34 | 8,386 | 8,803 |
| Dow Chemical Co. | 9.400% | 5/15/39 | 13,343 | 22,754 |
| Dow Chemical Co. | 5.250% | 11/15/41 | 8,832 | 10,318 |
| Dow Chemical Co. | 4.375% | 11/15/42 | 8,887 | 9,303 |
| Dow Chemical Co. | 4.625% | 10/1/44 | 2,965 | 3,230 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Eastman Chemical Co. | 5.500% | 11/15/19 | 4,771 | 5,032 |
| Eastman Chemical Co. | 2.700% | 1/15/20 | 14,641 | 14,737 |
| Eastman Chemical Co. | 4.500% | 1/15/21 | 53 | 55 |
| Eastman Chemical Co. | 3.600% | 8/15/22 | 6,384 | 6,563 |
| Eastman Chemical Co. | 3.800% | 3/15/25 | 2,664 | 2,769 |
| Eastman Chemical Co. | 4.800% | 9/1/42 | 7,224 | 7,963 |
| Eastman Chemical Co. | 4.650% | 10/15/44 | 4,675 | 5,055 |
| Ecolab Inc. | 2.000% | 1/14/19 | 4,150 | 4,141 |
| Ecolab Inc. | 2.250% | 1/12/20 | 3,243 | 3,235 |
| Ecolab Inc. | 4.350% | 12/8/21 | 3,911 | 4,157 |
| Ecolab Inc. | 2.375% | 8/10/22 | 11,695 | 11,539 |
| Ecolab Inc. | 3.250% | 1/14/23 | 4,815 | 4,931 |
| Ecolab Inc. | 2.700% | 11/1/26 | 6,349 | 6,085 |
| ¹⁰ Ecolab Inc. | 3.250% | 12/1/27 | 6,100 | 6,103 |
| Ecolab Inc. | 5.500% | 12/8/41 | 1,322 | 1,653 |
| ¹⁰ Ecolab Inc. | 3.950% | 12/1/47 | 10,815 | 11,057 |
| El du Pont de Nemours & Co. | 5.750% | 3/15/19 | 150 | 156 |
| El du Pont de Nemours & Co. | 4.625% | 1/15/20 | 5,472 | 5,719 |
| El du Pont de Nemours & Co. | 2.200% | 5/1/20 | 8,083 | 8,069 |
| El du Pont de Nemours & Co. | 3.625% | 1/15/21 | 15,225 | 15,761 |
| El du Pont de Nemours & Co. | 4.250% | 4/1/21 | 3,705 | 3,905 |
| El du Pont de Nemours & Co. | 2.800% | 2/15/23 | 15,960 | 15,949 |
| El du Pont de Nemours & Co. | 6.500% | 1/15/28 | 1,100 | 1,381 |
| El du Pont de Nemours & Co. | 4.900% | 1/15/41 | 8,168 | 9,303 |
| El du Pont de Nemours & Co. | 4.150% | 2/15/43 | 7,800 | 8,029 |
| Fibria Overseas Finance Ltd. | 5.250% | 5/12/24 | 350 | 374 |
| Fibria Overseas Finance Ltd. | 4.000% | 1/14/25 | 8,820 | 8,747 |
| FMC Corp. | 3.950% | 2/1/22 | 1,675 | 1,724 |
| FMC Corp. | 4.100% | 2/1/24 | 11,210 | 11,535 |
| Georgia-Pacific LLC | 8.000% | 1/15/24 | 7,204 | 9,163 |
| Georgia-Pacific LLC | 7.375% | 12/1/25 | 5,750 | 7,344 |
| Georgia-Pacific LLC | 7.750% | 11/15/29 | 3,268 | 4,574 |
| Georgia-Pacific LLC | 8.875% | 5/15/31 | 4,665 | 7,189 |
| Goldcorp Inc. | 3.625% | 6/9/21 | 2,265 | 2,311 |
| Goldcorp Inc. | 3.700% | 3/15/23 | 10,760 | 11,036 |
| Goldcorp Inc. | 5.450% | 6/9/44 | 6,855 | 7,945 |
| International Flavors & Fragrances Inc. | 3.200% | 5/1/23 | 1,285 | 1,290 |
| International Flavors & Fragrances Inc. | 4.375% | 6/1/47 | 6,575 | 6,959 |
| International Paper Co. | 7.500% | 8/15/21 | 8,935 | 10,395 |
| International Paper Co. | 3.650% | 6/15/24 | 7,610 | 7,869 |
| International Paper Co. | 3.800% | 1/15/26 | 1,700 | 1,757 |
| International Paper Co. | 3.000% | 2/15/27 | 19,256 | 18,664 |
| International Paper Co. | 5.000% | 9/15/35 | 3,925 | 4,439 |
| International Paper Co. | 7.300% | 11/15/39 | 4,493 | 6,276 |
| International Paper Co. | 6.000% | 11/15/41 | 2,250 | 2,820 |
| International Paper Co. | 4.800% | 6/15/44 | 15,037 | 16,360 |
| International Paper Co. | 5.150% | 5/15/46 | 12,202 | 14,061 |
| International Paper Co. | 4.400% | 8/15/47 | 14,584 | 15,322 |
| International Paper Co. | 4.350% | 8/15/48 | 5,300 | 5,536 |
| Lubrizol Corp. | 6.500% | 10/1/34 | 6,025 | 7,996 |
| LYB International Finance BV | 4.000% | 7/15/23 | 3,799 | 3,979 |
| LYB International Finance BV | 5.250% | 7/15/43 | 2,087 | 2,430 |
| LYB International Finance BV | 4.875% | 3/15/44 | 14,570 | 15,893 |
| LYB International Finance II BV | 3.500% | 3/2/27 | 10,870 | 10,884 |
| LyondellBasell Industries NV | 5.000% | 4/15/19 | 11,691 | 12,002 |
| LyondellBasell Industries NV | 6.000% | 11/15/21 | 19,000 | 21,121 |
| LyondellBasell Industries NV | 5.750% | 4/15/24 | 6,600 | 7,491 |
| LyondellBasell Industries NV | 4.625% | 2/26/55 | 12,152 | 12,505 |
| Meadwestvaco Corp. | 7.950% | 2/15/31 | 5,268 | 7,274 |
| Methanex Corp. | 3.250% | 12/15/19 | 7,850 | 7,873 |
| Methanex Corp. | 4.250% | 12/1/24 | 365 | 369 |
| Methanex Corp. | 5.650% | 12/1/44 | 3,760 | 3,885 |
| Monsanto Co. | 2.125% | 7/15/19 | 4,400 | 4,379 |
| Monsanto Co. | 2.750% | 7/15/21 | 13,760 | 13,781 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------------|--------|---------------|---------------------|----------------------|
| Monsanto Co. | 2.200% | 7/15/22 | 7,580 | 7,326 |
| Monsanto Co. | 3.375% | 7/15/24 | 500 | 506 |
| Monsanto Co. | 2.850% | 4/15/25 | 2,725 | 2,664 |
| Monsanto Co. | 5.500% | 8/15/25 | 2,353 | 2,686 |
| Monsanto Co. | 4.200% | 7/15/34 | 9,025 | 9,371 |
| Monsanto Co. | 3.600% | 7/15/42 | 6,341 | 5,749 |
| Monsanto Co. | 4.650% | 11/15/43 | 1,775 | 1,873 |
| Monsanto Co. | 3.950% | 4/15/45 | 8,500 | 8,382 |
| Monsanto Co. | 4.700% | 7/15/64 | 9,860 | 10,255 |
| Mosaic Co. | 3.750% | 11/15/21 | 6,085 | 6,225 |
| Mosaic Co. | 3.250% | 11/15/22 | 10,190 | 10,088 |
| Mosaic Co. | 4.250% | 11/15/23 | 12,982 | 13,442 |
| Mosaic Co. | 4.050% | 11/15/27 | 7,950 | 7,966 |
| Mosaic Co. | 5.450% | 11/15/33 | 3,029 | 3,273 |
| Mosaic Co. | 4.875% | 11/15/41 | 1,568 | 1,557 |
| Mosaic Co. | 5.625% | 11/15/43 | 3,981 | 4,283 |
| Newmont Mining Corp. | 5.125% | 10/1/19 | 2,045 | 2,130 |
| Newmont Mining Corp. | 3.500% | 3/15/22 | 340 | 347 |
| Newmont Mining Corp. | 5.875% | 4/1/35 | 2,155 | 2,611 |
| Newmont Mining Corp. | 6.250% | 10/1/39 | 11,178 | 14,267 |
| Newmont Mining Corp. | 4.875% | 3/15/42 | 9,108 | 10,002 |
| Nucor Corp. | 4.125% | 9/15/22 | 382 | 403 |
| Nucor Corp. | 4.000% | 8/1/23 | 11,195 | 11,751 |
| Nucor Corp. | 6.400% | 12/1/37 | 10,438 | 13,882 |
| Nucor Corp. | 5.200% | 8/1/43 | 13,225 | 15,934 |
| Packaging Corp. of America | 3.900% | 6/15/22 | 6,015 | 6,250 |
| Packaging Corp. of America | 4.500% | 11/1/23 | 18,982 | 20,415 |
| Packaging Corp. of America | 3.650% | 9/15/24 | 4,882 | 5,000 |
| Packaging Corp. of America | 3.400% | 12/15/27 | 4,000 | 4,009 |
| Placer Dome Inc. | 6.450% | 10/15/35 | 2,175 | 2,757 |
| Potash Corp. of Saskatchewan Inc. | 6.500% | 5/15/19 | 1,441 | 1,515 |
| Potash Corp. of Saskatchewan Inc. | 4.875% | 3/30/20 | 7,003 | 7,320 |
| Potash Corp. of Saskatchewan Inc. | 3.625% | 3/15/24 | 5,375 | 5,501 |
| Potash Corp. of Saskatchewan Inc. | 3.000% | 4/1/25 | 9,096 | 8,869 |
| Potash Corp. of Saskatchewan Inc. | 4.000% | 12/15/26 | 6,050 | 6,271 |
| Potash Corp. of Saskatchewan Inc. | 5.875% | 12/1/36 | 725 | 885 |
| Potash Corp. of Saskatchewan Inc. | 5.625% | 12/1/40 | 4,743 | 5,689 |
| PPG Industries Inc. | 2.300% | 11/15/19 | 10,123 | 10,120 |
| PPG Industries Inc. | 3.600% | 11/15/20 | 4,850 | 4,990 |
| Praxair Inc. | 4.500% | 8/15/19 | 2,540 | 2,633 |
| Praxair Inc. | 2.250% | 9/24/20 | 1,700 | 1,696 |
| Praxair Inc. | 3.000% | 9/1/21 | 5,870 | 5,967 |
| Praxair Inc. | 2.450% | 2/15/22 | 20,415 | 20,459 |
| Praxair Inc. | 2.200% | 8/15/22 | 5,969 | 5,893 |
| Praxair Inc. | 2.650% | 2/5/25 | 4,675 | 4,620 |
| Praxair Inc. | 3.200% | 1/30/26 | 4,850 | 4,981 |
| Praxair Inc. | 3.550% | 11/7/42 | 2,200 | 2,209 |
| Rayonier Inc. | 3.750% | 4/1/22 | 2,875 | 2,907 |
| Reliance Steel & Aluminum Co. | 4.500% | 4/15/23 | 1,790 | 1,887 |
| Rio Tinto Alcan Inc. | 5.750% | 6/1/35 | 9,604 | 11,638 |
| Rio Tinto Finance USA Ltd. | 4.125% | 5/20/21 | 4,315 | 4,527 |
| Rio Tinto Finance USA Ltd. | 3.750% | 9/20/21 | 5,739 | 5,964 |
| Rio Tinto Finance USA Ltd. | 3.750% | 6/15/25 | 41,215 | 43,168 |
| Rio Tinto Finance USA Ltd. | 7.125% | 7/15/28 | 7,209 | 9,506 |
| Rio Tinto Finance USA Ltd. | 5.200% | 11/2/40 | 13,156 | 15,987 |
| Rio Tinto Finance USA plc | 3.500% | 3/22/22 | 903 | 932 |
| Rio Tinto Finance USA plc | 2.875% | 8/21/22 | 1,693 | 1,702 |
| Rio Tinto Finance USA plc | 4.750% | 3/22/42 | 4,618 | 5,337 |
| Rio Tinto Finance USA plc | 4.125% | 8/21/42 | 9,370 | 10,074 |
| Rohm & Haas Co. | 7.850% | 7/15/29 | 2,965 | 4,056 |
| RPM International Inc. | 6.125% | 10/15/19 | 2,793 | 2,961 |
| RPM International Inc. | 3.450% | 11/15/22 | 4,610 | 4,704 |
| RPM International Inc. | 3.750% | 3/15/27 | 4,275 | 4,317 |
| RPM International Inc. | 5.250% | 6/1/45 | 3,742 | 4,275 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--------------------------------|--------|---------------|---------------------|----------------------|
| RPM International Inc. | 4.250% | 1/15/48 | 7,000 | 6,960 |
| Sherwin-Williams Co. | 7.250% | 6/15/19 | 675 | 721 |
| Sherwin-Williams Co. | 2.250% | 5/15/20 | 5,385 | 5,368 |
| Sherwin-Williams Co. | 4.200% | 1/15/22 | 825 | 863 |
| Sherwin-Williams Co. | 2.750% | 6/1/22 | 6,875 | 6,851 |
| Sherwin-Williams Co. | 3.125% | 6/1/24 | 1,950 | 1,956 |
| Sherwin-Williams Co. | 3.450% | 8/1/25 | 9,300 | 9,396 |
| Sherwin-Williams Co. | 3.950% | 1/15/26 | 8,650 | 8,979 |
| Sherwin-Williams Co. | 3.450% | 6/1/27 | 4,585 | 4,650 |
| Sherwin-Williams Co. | 4.000% | 12/15/42 | 2,000 | 1,996 |
| Sherwin-Williams Co. | 4.550% | 8/1/45 | 2,994 | 3,244 |
| Sherwin-Williams Co. | 4.500% | 6/1/47 | 3,675 | 4,002 |
| Southern Copper Corp. | 5.375% | 4/16/20 | 1,638 | 1,743 |
| Southern Copper Corp. | 3.500% | 11/8/22 | 7,950 | 8,162 |
| Southern Copper Corp. | 3.875% | 4/23/25 | 1,225 | 1,272 |
| Southern Copper Corp. | 7.500% | 7/27/35 | 5,344 | 7,241 |
| Southern Copper Corp. | 6.750% | 4/16/40 | 2,390 | 3,108 |
| Southern Copper Corp. | 5.250% | 11/8/42 | 16,320 | 18,260 |
| Southern Copper Corp. | 5.875% | 4/23/45 | 32,615 | 39,428 |
| Syngenta Finance NV | 3.125% | 3/28/22 | 4,160 | 4,031 |
| Syngenta Finance NV | 4.375% | 3/28/42 | 2,675 | 2,289 |
| Vale Canada Ltd. | 7.200% | 9/15/32 | 1,475 | 1,698 |
| Vale Overseas Ltd. | 5.875% | 6/10/21 | 44,350 | 48,397 |
| Vale Overseas Ltd. | 4.375% | 1/11/22 | 24,375 | 25,228 |
| Vale Overseas Ltd. | 6.250% | 8/10/26 | 11,600 | 13,441 |
| Vale Overseas Ltd. | 8.250% | 1/17/34 | 2,312 | 3,061 |
| Vale Overseas Ltd. | 6.875% | 11/21/36 | 14,434 | 17,700 |
| Vale Overseas Ltd. | 6.875% | 11/10/39 | 13,864 | 16,949 |
| Vale SA | 5.625% | 9/11/42 | 33,310 | 36,474 |
| Westlake Chemical Corp. | 4.625% | 2/15/21 | 10,000 | 10,250 |
| Westlake Chemical Corp. | 3.600% | 8/15/26 | 18,110 | 18,318 |
| Westlake Chemical Corp. | 5.000% | 8/15/46 | 12,375 | 13,894 |
| ¹⁰ WestRock Co. | 3.000% | 9/15/24 | 4,000 | 3,946 |
| ¹⁰ WestRock Co. | 3.375% | 9/15/27 | 4,575 | 4,539 |
| Westrock MWV LLC | 8.200% | 1/15/30 | 5,273 | 7,400 |
| WestRock RKT Co. | 4.450% | 3/1/19 | 9,150 | 9,343 |
| WestRock RKT Co. | 3.500% | 3/1/20 | 3,550 | 3,614 |
| WestRock RKT Co. | 4.900% | 3/1/22 | 3,690 | 3,970 |
| Weyerhaeuser Co. | 7.375% | 10/1/19 | 8,251 | 8,924 |
| Weyerhaeuser Co. | 4.700% | 3/15/21 | 3,605 | 3,793 |
| Weyerhaeuser Co. | 4.625% | 9/15/23 | 5,625 | 6,041 |
| Weyerhaeuser Co. | 8.500% | 1/15/25 | 2,350 | 3,042 |
| Weyerhaeuser Co. | 7.375% | 3/15/32 | 8,118 | 11,209 |
| Weyerhaeuser Co. | 6.875% | 12/15/33 | 2,775 | 3,604 |
| Yamana Gold Inc. | 4.950% | 7/15/24 | 2,105 | 2,197 |
| ¹⁰ Yamana Gold Inc. | 4.625% | 12/15/27 | 5,700 | 5,686 |
| Capital Goods (1.4%) | | | | |
| 3M Co. | 2.000% | 8/7/20 | 5,215 | 5,185 |
| 3M Co. | 1.625% | 9/19/21 | 2,600 | 2,521 |
| 3M Co. | 2.250% | 3/15/23 | 3,300 | 3,270 |
| 3M Co. | 3.000% | 8/7/25 | 2,350 | 2,378 |
| 3M Co. | 2.250% | 9/19/26 | 9,100 | 8,631 |
| 3M Co. | 2.875% | 10/15/27 | 7,000 | 6,960 |
| 3M Co. | 3.125% | 9/19/46 | 4,800 | 4,498 |
| 3M Co. | 3.625% | 10/15/47 | 6,000 | 6,155 |
| ABB Finance USA Inc. | 2.875% | 5/8/22 | 3,678 | 3,740 |
| ABB Finance USA Inc. | 4.375% | 5/8/42 | 1,678 | 1,799 |
| Allegion US Holding Co. Inc. | 3.200% | 10/1/24 | 1,200 | 1,190 |
| Allegion US Holding Co. Inc. | 3.550% | 10/1/27 | 4,710 | 4,632 |
| Bemis Co. Inc. | 3.100% | 9/15/26 | 3,000 | 2,886 |
| Boeing Capital Corp. | 4.700% | 10/27/19 | 6,025 | 6,296 |
| Boeing Co. | 6.000% | 3/15/19 | 565 | 591 |
| Boeing Co. | 4.875% | 2/15/20 | 14,065 | 14,857 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--------------------------------------|--------|---------------|---------------------|----------------------|
| Boeing Co. | 1.650% | 10/30/20 | 1,555 | 1,530 |
| Boeing Co. | 8.750% | 8/15/21 | 1,260 | 1,528 |
| Boeing Co. | 2.350% | 10/30/21 | 9,645 | 9,650 |
| Boeing Co. | 2.125% | 3/1/22 | 3,575 | 3,545 |
| Boeing Co. | 1.875% | 6/15/23 | 6,800 | 6,539 |
| Boeing Co. | 7.950% | 8/15/24 | 1,173 | 1,529 |
| Boeing Co. | 2.850% | 10/30/24 | 7,483 | 7,532 |
| Boeing Co. | 2.500% | 3/1/25 | 2,831 | 2,757 |
| Boeing Co. | 7.250% | 6/15/25 | 675 | 856 |
| Boeing Co. | 2.600% | 10/30/25 | 3,300 | 3,237 |
| Boeing Co. | 2.250% | 6/15/26 | 1,200 | 1,138 |
| Boeing Co. | 2.800% | 3/1/27 | 2,950 | 2,923 |
| Boeing Co. | 8.750% | 9/15/31 | 850 | 1,307 |
| Boeing Co. | 6.125% | 2/15/33 | 4,497 | 5,997 |
| Boeing Co. | 3.300% | 3/1/35 | 3,950 | 3,887 |
| Boeing Co. | 6.625% | 2/15/38 | 2,505 | 3,545 |
| Boeing Co. | 6.875% | 3/15/39 | 2,853 | 4,190 |
| Boeing Co. | 5.875% | 2/15/40 | 3,762 | 5,001 |
| Boeing Co. | 3.375% | 6/15/46 | 3,800 | 3,686 |
| Boeing Co. | 3.650% | 3/1/47 | 1,150 | 1,155 |
| Carlisle Cos. Inc. | 3.750% | 11/15/22 | 3,205 | 3,285 |
| Carlisle Cos. Inc. | 3.500% | 12/1/24 | 1,700 | 1,709 |
| Carlisle Cos. Inc. | 3.750% | 12/1/27 | 4,000 | 4,041 |
| Caterpillar Financial Services Corp. | 7.150% | 2/15/19 | 20,019 | 21,121 |
| Caterpillar Financial Services Corp. | 1.350% | 5/18/19 | 11,955 | 11,846 |
| Caterpillar Financial Services Corp. | 2.100% | 6/9/19 | 8,475 | 8,479 |
| Caterpillar Financial Services Corp. | 2.000% | 11/29/19 | 8,050 | 8,027 |
| Caterpillar Financial Services Corp. | 2.250% | 12/1/19 | 4,740 | 4,746 |
| Caterpillar Financial Services Corp. | 2.100% | 1/10/20 | 6,050 | 6,037 |
| Caterpillar Financial Services Corp. | 2.000% | 3/5/20 | 4,060 | 4,040 |
| Caterpillar Financial Services Corp. | 1.850% | 9/4/20 | 9,250 | 9,101 |
| Caterpillar Financial Services Corp. | 2.500% | 11/13/20 | 2,950 | 2,959 |
| Caterpillar Financial Services Corp. | 1.700% | 8/9/21 | 28,641 | 27,871 |
| Caterpillar Financial Services Corp. | 2.750% | 8/20/21 | 3,400 | 3,423 |
| Caterpillar Financial Services Corp. | 1.931% | 10/1/21 | 2,500 | 2,445 |
| Caterpillar Financial Services Corp. | 2.850% | 6/1/22 | 825 | 834 |
| Caterpillar Financial Services Corp. | 2.400% | 6/6/22 | 8,000 | 7,945 |
| Caterpillar Financial Services Corp. | 2.550% | 11/29/22 | 7,400 | 7,361 |
| Caterpillar Financial Services Corp. | 3.750% | 11/24/23 | 3,100 | 3,258 |
| Caterpillar Financial Services Corp. | 3.300% | 6/9/24 | 2,000 | 2,054 |
| Caterpillar Financial Services Corp. | 3.250% | 12/1/24 | 5,337 | 5,455 |
| Caterpillar Financial Services Corp. | 2.400% | 8/9/26 | 3,450 | 3,303 |
| Caterpillar Inc. | 3.900% | 5/27/21 | 12,416 | 13,010 |
| Caterpillar Inc. | 3.400% | 5/15/24 | 19,741 | 20,450 |
| Caterpillar Inc. | 6.050% | 8/15/36 | 8,917 | 11,944 |
| Caterpillar Inc. | 5.200% | 5/27/41 | 9,050 | 11,353 |
| Caterpillar Inc. | 3.803% | 8/15/42 | 25,045 | 26,702 |
| Caterpillar Inc. | 4.300% | 5/15/44 | 10,053 | 11,556 |
| Caterpillar Inc. | 4.750% | 5/15/64 | 3,550 | 4,166 |
| CNH Industrial Capital LLC | 4.375% | 11/6/20 | 1,885 | 1,956 |
| CNH Industrial Capital LLC | 4.375% | 4/5/22 | 2,250 | 2,332 |
| CNH Industrial NV | 3.850% | 11/15/27 | 10,100 | 10,075 |
| Crane Co. | 4.450% | 12/15/23 | 7,950 | 8,320 |
| CRH America Inc. | 5.750% | 1/15/21 | 4,750 | 5,144 |
| Deere & Co. | 4.375% | 10/16/19 | 7,297 | 7,573 |
| Deere & Co. | 2.600% | 6/8/22 | 28,778 | 28,832 |
| Deere & Co. | 5.375% | 10/16/29 | 10,467 | 12,671 |
| Deere & Co. | 8.100% | 5/15/30 | 5,517 | 7,926 |
| Deere & Co. | 7.125% | 3/3/31 | 525 | 725 |
| Deere & Co. | 3.900% | 6/9/42 | 7,170 | 7,757 |
| Dover Corp. | 4.300% | 3/1/21 | 200 | 211 |
| Dover Corp. | 3.150% | 11/15/25 | 7,640 | 7,744 |
| Dover Corp. | 5.375% | 10/15/35 | 2,650 | 3,196 |
| Dover Corp. | 6.600% | 3/15/38 | 3,115 | 4,217 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------------|--------|---------------|---------------------|----------------------|
| Dover Corp. | 5.375% | 3/1/41 | 4,109 | 5,039 |
| Eaton Corp. | 6.950% | 3/20/19 | 50 | 53 |
| Eaton Corp. | 2.750% | 11/2/22 | 19,054 | 19,075 |
| Eaton Corp. | 3.103% | 9/15/27 | 10,000 | 9,822 |
| Eaton Corp. | 4.000% | 11/2/32 | 9,479 | 9,851 |
| Eaton Corp. | 4.150% | 11/2/42 | 612 | 635 |
| Eaton Corp. | 3.915% | 9/15/47 | 3,975 | 3,962 |
| Embraer Netherlands Finance BV | 5.050% | 6/15/25 | 8,450 | 8,975 |
| Embraer Netherlands Finance BV | 5.400% | 2/1/27 | 7,300 | 7,873 |
| ¹⁰ Embraer Overseas Ltd. | 5.696% | 9/16/23 | 5,630 | 6,183 |
| Embraer SA | 5.150% | 6/15/22 | 1,300 | 1,385 |
| Emerson Electric Co. | 4.875% | 10/15/19 | 3,595 | 3,763 |
| Emerson Electric Co. | 4.250% | 11/15/20 | 745 | 784 |
| Emerson Electric Co. | 2.625% | 12/1/21 | 15,600 | 15,745 |
| Emerson Electric Co. | 2.625% | 2/15/23 | 3,225 | 3,214 |
| Emerson Electric Co. | 3.150% | 6/1/25 | 3,950 | 3,996 |
| Emerson Electric Co. | 6.000% | 8/15/32 | 1,100 | 1,352 |
| Exelis Inc. | 5.550% | 10/1/21 | 2,400 | 2,627 |
| FLIR Systems Inc. | 3.125% | 6/15/21 | 1,600 | 1,607 |
| Flowserve Corp. | 3.500% | 9/15/22 | 16,725 | 16,815 |
| Flowserve Corp. | 4.000% | 11/15/23 | 4,225 | 4,321 |
| Fortive Corp. | 1.800% | 6/15/19 | 1,300 | 1,291 |
| Fortive Corp. | 2.350% | 6/15/21 | 9,795 | 9,681 |
| Fortive Corp. | 3.150% | 6/15/26 | 5,865 | 5,833 |
| Fortive Corp. | 4.300% | 6/15/46 | 9,425 | 10,047 |
| Fortune Brands Home & Security Inc. | 3.000% | 6/15/20 | 1,930 | 1,947 |
| Fortune Brands Home & Security Inc. | 4.000% | 6/15/25 | 4,750 | 4,954 |
| General Dynamics Corp. | 3.875% | 7/15/21 | 5,819 | 6,089 |
| General Dynamics Corp. | 2.250% | 11/15/22 | 9,975 | 9,819 |
| General Dynamics Corp. | 1.875% | 8/15/23 | 10,490 | 10,023 |
| General Dynamics Corp. | 2.375% | 11/15/24 | 13,750 | 13,416 |
| General Dynamics Corp. | 2.125% | 8/15/26 | 4,800 | 4,495 |
| General Dynamics Corp. | 2.625% | 11/15/27 | 8,100 | 7,825 |
| General Dynamics Corp. | 3.600% | 11/15/42 | 3,943 | 3,992 |
| General Electric Co. | 6.000% | 8/7/19 | 14,000 | 14,801 |
| General Electric Co. | 2.100% | 12/11/19 | 1,341 | 1,339 |
| General Electric Co. | 5.500% | 1/8/20 | 11,674 | 12,391 |
| General Electric Co. | 2.200% | 1/9/20 | 15,031 | 14,978 |
| General Electric Co. | 5.550% | 5/4/20 | 16,201 | 17,346 |
| General Electric Co. | 4.375% | 9/16/20 | 18,108 | 19,000 |
| General Electric Co. | 4.625% | 1/7/21 | 11,421 | 12,095 |
| General Electric Co. | 5.300% | 2/11/21 | 10,828 | 11,646 |
| General Electric Co. | 4.650% | 10/17/21 | 17,260 | 18,493 |
| General Electric Co. | 3.150% | 9/7/22 | 4,743 | 4,818 |
| General Electric Co. | 2.700% | 10/9/22 | 33,433 | 33,366 |
| General Electric Co. | 3.100% | 1/9/23 | 18,545 | 18,817 |
| General Electric Co. | 3.375% | 3/11/24 | 5,875 | 6,044 |
| General Electric Co. | 3.450% | 5/15/24 | 5,055 | 5,211 |
| General Electric Co. | 6.750% | 3/15/32 | 30,647 | 41,963 |
| General Electric Co. | 7.500% | 8/21/35 | 100 | 141 |
| General Electric Co. | 6.150% | 8/7/37 | 9,368 | 12,447 |
| General Electric Co. | 5.875% | 1/14/38 | 31,938 | 41,200 |
| General Electric Co. | 6.875% | 1/10/39 | 20,274 | 29,156 |
| General Electric Co. | 4.125% | 10/9/42 | 24,074 | 25,229 |
| General Electric Co. | 4.500% | 3/11/44 | 27,186 | 30,116 |
| Harris Corp. | 2.700% | 4/27/20 | 2,540 | 2,547 |
| Harris Corp. | 4.400% | 12/15/20 | 3,995 | 4,188 |
| Harris Corp. | 3.832% | 4/27/25 | 9,780 | 10,113 |
| Harris Corp. | 4.854% | 4/27/35 | 4,225 | 4,716 |
| Harris Corp. | 6.150% | 12/15/40 | 7,628 | 9,579 |
| Harris Corp. | 5.054% | 4/27/45 | 4,056 | 4,760 |
| Hexcel Corp. | 4.700% | 8/15/25 | 1,400 | 1,497 |
| Honeywell International Inc. | 1.400% | 10/30/19 | 7,600 | 7,518 |
| Honeywell International Inc. | 1.800% | 10/30/19 | 10,250 | 10,198 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Honeywell International Inc. | 4.250% | 3/1/21 | 11,025 | 11,661 |
| Honeywell International Inc. | 1.850% | 11/1/21 | 11,000 | 10,790 |
| Honeywell International Inc. | 3.350% | 12/1/23 | 7,160 | 7,447 |
| Honeywell International Inc. | 2.500% | 11/1/26 | 13,575 | 13,078 |
| Honeywell International Inc. | 5.700% | 3/15/36 | 1,435 | 1,861 |
| Honeywell International Inc. | 5.700% | 3/15/37 | 9,056 | 11,834 |
| Honeywell International Inc. | 5.375% | 3/1/41 | 6,300 | 8,054 |
| Hubbell Inc. | 3.350% | 3/1/26 | 4,851 | 4,901 |
| Hubbell Inc. | 3.150% | 8/15/27 | 2,050 | 2,034 |
| ¹⁰ Huntington Ingalls Industries Inc. | 3.483% | 12/1/27 | 5,275 | 5,262 |
| Illinois Tool Works Inc. | 1.950% | 3/1/19 | 4,000 | 3,991 |
| Illinois Tool Works Inc. | 6.250% | 4/1/19 | 12,800 | 13,442 |
| Illinois Tool Works Inc. | 3.375% | 9/15/21 | 3,365 | 3,450 |
| Illinois Tool Works Inc. | 3.500% | 3/1/24 | 2,014 | 2,105 |
| Illinois Tool Works Inc. | 2.650% | 11/15/26 | 20,990 | 20,462 |
| Illinois Tool Works Inc. | 4.875% | 9/15/41 | 4,920 | 5,920 |
| Illinois Tool Works Inc. | 3.900% | 9/1/42 | 18,209 | 19,362 |
| Ingersoll-Rand Global Holding Co. Ltd. | 2.875% | 1/15/19 | 5,000 | 5,026 |
| Ingersoll-Rand Global Holding Co. Ltd. | 4.250% | 6/15/23 | 11,625 | 12,342 |
| Ingersoll-Rand Global Holding Co. Ltd. | 5.750% | 6/15/43 | 3,850 | 4,838 |
| Ingersoll-Rand Luxembourg Finance SA | 2.625% | 5/1/20 | 3,900 | 3,902 |
| Ingersoll-Rand Luxembourg Finance SA | 3.550% | 11/1/24 | 2,840 | 2,931 |
| Ingersoll-Rand Luxembourg Finance SA | 4.650% | 11/1/44 | 5,200 | 5,768 |
| John Deere Capital Corp. | 1.950% | 1/8/19 | 4,750 | 4,741 |
| John Deere Capital Corp. | 1.950% | 3/4/19 | 10,200 | 10,194 |
| John Deere Capital Corp. | 2.250% | 4/17/19 | 5,950 | 5,962 |
| John Deere Capital Corp. | 1.250% | 10/9/19 | 15,100 | 14,865 |
| John Deere Capital Corp. | 1.700% | 1/15/20 | 6,035 | 5,975 |
| John Deere Capital Corp. | 2.050% | 3/10/20 | 4,875 | 4,858 |
| John Deere Capital Corp. | 2.200% | 3/13/20 | 2,000 | 1,996 |
| John Deere Capital Corp. | 1.950% | 6/22/20 | 1,675 | 1,661 |
| John Deere Capital Corp. | 2.375% | 7/14/20 | 1,000 | 1,002 |
| John Deere Capital Corp. | 2.450% | 9/11/20 | 3,500 | 3,505 |
| John Deere Capital Corp. | 2.550% | 1/8/21 | 200 | 201 |
| John Deere Capital Corp. | 2.800% | 3/4/21 | 6,800 | 6,871 |
| John Deere Capital Corp. | 3.900% | 7/12/21 | 5,853 | 6,135 |
| John Deere Capital Corp. | 3.150% | 10/15/21 | 7,849 | 8,039 |
| John Deere Capital Corp. | 2.650% | 1/6/22 | 3,400 | 3,419 |
| John Deere Capital Corp. | 2.750% | 3/15/22 | 1,645 | 1,652 |
| John Deere Capital Corp. | 2.150% | 9/8/22 | 14,500 | 14,167 |
| John Deere Capital Corp. | 2.800% | 1/27/23 | 6,060 | 6,079 |
| John Deere Capital Corp. | 2.800% | 3/6/23 | 12,608 | 12,617 |
| John Deere Capital Corp. | 3.350% | 6/12/24 | 17,650 | 18,172 |
| John Deere Capital Corp. | 2.650% | 6/24/24 | 1,550 | 1,530 |
| John Deere Capital Corp. | 3.400% | 9/11/25 | 2,710 | 2,794 |
| John Deere Capital Corp. | 2.650% | 6/10/26 | 2,075 | 2,025 |
| John Deere Capital Corp. | 2.800% | 9/8/27 | 7,200 | 7,053 |
| Johnson Controls International plc | 5.000% | 3/30/20 | 16,517 | 17,412 |
| Johnson Controls International plc | 4.250% | 3/1/21 | 750 | 785 |
| Johnson Controls International plc | 3.750% | 12/1/21 | 50 | 52 |
| Johnson Controls International plc | 3.900% | 2/14/26 | 11,677 | 12,210 |
| Johnson Controls International plc | 6.000% | 1/15/36 | 1,970 | 2,449 |
| Johnson Controls International plc | 5.700% | 3/1/41 | 1,300 | 1,526 |
| Johnson Controls International plc | 4.625% | 7/2/44 | 1,422 | 1,566 |
| Johnson Controls International plc | 5.125% | 9/14/45 | 7,197 | 8,487 |
| Johnson Controls International plc | 4.500% | 2/15/47 | 5,250 | 5,696 |
| Johnson Controls International plc | 4.950% | 7/2/64 | 3,770 | 4,168 |
| Kennametal Inc. | 2.650% | 11/1/19 | 3,800 | 3,792 |
| Kennametal Inc. | 3.875% | 2/15/22 | 2,575 | 2,595 |
| L3 Technologies Inc. | 5.200% | 10/15/19 | 12,920 | 13,540 |
| L3 Technologies Inc. | 4.750% | 7/15/20 | 11,839 | 12,450 |
| L3 Technologies Inc. | 4.950% | 2/15/21 | 11,320 | 11,994 |
| L3 Technologies Inc. | 3.950% | 5/28/24 | 3,218 | 3,344 |
| L3 Technologies Inc. | 3.850% | 12/15/26 | 1,910 | 1,965 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--------------------------------|--------|---------------|---------------------|----------------------|
| Lafarge SA | 7.125% | 7/15/36 | 4,850 | 6,354 |
| Leggett & Platt Inc. | 3.800% | 11/15/24 | 4,600 | 4,682 |
| Leggett & Platt Inc. | 3.500% | 11/15/27 | 14,100 | 13,955 |
| Legrand France SA | 8.500% | 2/15/25 | 1,875 | 2,423 |
| Lennox International Inc. | 3.000% | 11/15/23 | 1,000 | 989 |
| Lockheed Martin Corp. | 4.250% | 11/15/19 | 6,681 | 6,933 |
| Lockheed Martin Corp. | 2.500% | 11/23/20 | 12,855 | 12,952 |
| Lockheed Martin Corp. | 3.350% | 9/15/21 | 15,428 | 15,858 |
| Lockheed Martin Corp. | 3.100% | 1/15/23 | 8,160 | 8,288 |
| Lockheed Martin Corp. | 2.900% | 3/1/25 | 2,652 | 2,639 |
| Lockheed Martin Corp. | 3.550% | 1/15/26 | 21,358 | 22,169 |
| Lockheed Martin Corp. | 3.600% | 3/1/35 | 7,485 | 7,500 |
| Lockheed Martin Corp. | 4.500% | 5/15/36 | 4,820 | 5,390 |
| Lockheed Martin Corp. | 6.150% | 9/1/36 | 16,874 | 22,290 |
| Lockheed Martin Corp. | 5.720% | 6/1/40 | 5,260 | 6,715 |
| Lockheed Martin Corp. | 4.850% | 9/15/41 | 5,872 | 6,686 |
| Lockheed Martin Corp. | 4.070% | 12/15/42 | 2,850 | 2,995 |
| Lockheed Martin Corp. | 3.800% | 3/1/45 | 2,957 | 2,980 |
| Lockheed Martin Corp. | 4.700% | 5/15/46 | 18,782 | 21,831 |
| Lockheed Martin Corp. | 4.090% | 9/15/52 | 6,561 | 6,869 |
| Martin Marietta Materials Inc. | 3.450% | 6/1/27 | 6,400 | 6,317 |
| Martin Marietta Materials Inc. | 3.500% | 12/15/27 | 5,500 | 5,458 |
| Martin Marietta Materials Inc. | 4.250% | 12/15/47 | 10,000 | 9,894 |
| Masco Corp. | 4.450% | 4/1/25 | 8,137 | 8,637 |
| Masco Corp. | 4.375% | 4/1/26 | 2,469 | 2,607 |
| Masco Corp. | 3.500% | 11/15/27 | 11,700 | 11,523 |
| Masco Corp. | 6.500% | 8/15/32 | 27 | 33 |
| Masco Corp. | 4.500% | 5/15/47 | 7,850 | 8,013 |
| Mohawk Industries Inc. | 3.850% | 2/1/23 | 12,690 | 13,117 |
| Northrop Grumman Corp. | 5.050% | 8/1/19 | 2,810 | 2,934 |
| Northrop Grumman Corp. | 2.080% | 10/15/20 | 4,950 | 4,909 |
| Northrop Grumman Corp. | 3.500% | 3/15/21 | 14,828 | 15,265 |
| Northrop Grumman Corp. | 2.550% | 10/15/22 | 14,950 | 14,820 |
| Northrop Grumman Corp. | 3.250% | 8/1/23 | 5,592 | 5,705 |
| Northrop Grumman Corp. | 2.930% | 1/15/25 | 15,075 | 14,927 |
| Northrop Grumman Corp. | 3.200% | 2/1/27 | 7,200 | 17,763 |
| Northrop Grumman Corp. | 3.250% | 1/15/28 | 33,540 | 33,608 |
| Northrop Grumman Corp. | 5.050% | 11/15/40 | 6,925 | 8,142 |
| Northrop Grumman Corp. | 4.750% | 6/1/43 | 7,479 | 8,613 |
| Northrop Grumman Corp. | 3.850% | 4/15/45 | 1,704 | 1,726 |
| Northrop Grumman Corp. | 4.030% | 10/15/47 | 25,600 | 26,766 |
| Northrop Grumman Systems Corp. | 7.875% | 3/1/26 | 2,475 | 3,227 |
| Northrop Grumman Systems Corp. | 7.750% | 2/15/31 | 381 | 543 |
| Owens Corning | 4.200% | 12/15/22 | 13,937 | 14,606 |
| Owens Corning | 4.200% | 12/1/24 | 2,190 | 2,292 |
| Owens Corning | 3.400% | 8/15/26 | 5,000 | 4,910 |
| Owens Corning | 7.000% | 12/1/36 | 817 | 1,072 |
| Owens Corning | 4.300% | 7/15/47 | 5,625 | 5,529 |
| Parker-Hannifin Corp. | 3.500% | 9/15/22 | 3,800 | 3,921 |
| Parker-Hannifin Corp. | 3.300% | 11/21/24 | 8,250 | 8,431 |
| Parker-Hannifin Corp. | 3.250% | 3/1/27 | 9,415 | 9,493 |
| Parker-Hannifin Corp. | 4.200% | 11/21/34 | 5,328 | 5,769 |
| Parker-Hannifin Corp. | 6.250% | 5/15/38 | 4,563 | 6,027 |
| Parker-Hannifin Corp. | 4.450% | 11/21/44 | 4,665 | 5,195 |
| Parker-Hannifin Corp. | 4.100% | 3/1/47 | 5,125 | 5,495 |
| Pentair Finance SA | 2.650% | 12/1/19 | 2,204 | 2,174 |
| Precision Castparts Corp. | 2.250% | 6/15/20 | 4,880 | 4,888 |
| Precision Castparts Corp. | 2.500% | 1/15/23 | 20,630 | 20,471 |
| Precision Castparts Corp. | 3.250% | 6/15/25 | 11,482 | 11,746 |
| Precision Castparts Corp. | 4.200% | 6/15/35 | 2,100 | 2,242 |
| Precision Castparts Corp. | 3.900% | 1/15/43 | 6,700 | 6,936 |
| Precision Castparts Corp. | 4.375% | 6/15/45 | 5,942 | 6,651 |
| Raytheon Co. | 4.400% | 2/15/20 | 2,821 | 2,949 |
| Raytheon Co. | 3.125% | 10/15/20 | 9,709 | 9,932 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------|--------|---------------|---------------------|----------------------|
| Raytheon Co. | 2.500% | 12/15/22 | 12,903 | 12,852 |
| Raytheon Co. | 3.150% | 12/15/24 | 4,625 | 4,719 |
| Raytheon Co. | 7.200% | 8/15/27 | 4,810 | 6,404 |
| Raytheon Co. | 4.875% | 10/15/40 | 1,540 | 1,851 |
| Raytheon Co. | 4.700% | 12/15/41 | 7,700 | 9,075 |
| Raytheon Co. | 4.200% | 12/15/44 | 2,400 | 2,681 |
| Republic Services Inc. | 5.500% | 9/15/19 | 14,865 | 15,650 |
| Republic Services Inc. | 5.000% | 3/1/20 | 7,410 | 7,801 |
| Republic Services Inc. | 5.250% | 11/15/21 | 11,497 | 12,564 |
| Republic Services Inc. | 3.550% | 6/1/22 | 5,493 | 5,659 |
| Republic Services Inc. | 4.750% | 5/15/23 | 2,700 | 2,942 |
| Republic Services Inc. | 3.200% | 3/15/25 | 7,100 | 7,130 |
| Republic Services Inc. | 2.900% | 7/1/26 | 375 | 366 |
| Republic Services Inc. | 6.200% | 3/1/40 | 6,273 | 8,164 |
| Republic Services Inc. | 5.700% | 5/15/41 | 11,448 | 14,236 |
| Rockwell Automation Inc. | 2.050% | 3/1/20 | 5,800 | 5,752 |
| Rockwell Collins Inc. | 1.950% | 7/15/19 | 1,000 | 995 |
| Rockwell Collins Inc. | 5.250% | 7/15/19 | 265 | 276 |
| Rockwell Collins Inc. | 3.100% | 11/15/21 | 2,350 | 2,376 |
| Rockwell Collins Inc. | 2.800% | 3/15/22 | 9,800 | 9,810 |
| Rockwell Collins Inc. | 3.200% | 3/15/24 | 10,600 | 10,668 |
| Rockwell Collins Inc. | 3.500% | 3/15/27 | 8,350 | 8,478 |
| Rockwell Collins Inc. | 4.800% | 12/15/43 | 3,325 | 3,797 |
| Rockwell Collins Inc. | 4.350% | 4/15/47 | 13,100 | 14,188 |
| Roper Technologies Inc. | 6.250% | 9/1/19 | 3,210 | 3,411 |
| Roper Technologies Inc. | 3.000% | 12/15/20 | 2,450 | 2,478 |
| Roper Technologies Inc. | 2.800% | 12/15/21 | 6,625 | 6,629 |
| Roper Technologies Inc. | 3.125% | 11/15/22 | 3,993 | 4,025 |
| Roper Technologies Inc. | 3.850% | 12/15/25 | 1,200 | 1,239 |
| Roper Technologies Inc. | 3.800% | 12/15/26 | 11,295 | 11,646 |
| Snap-on Inc. | 6.125% | 9/1/21 | 3,700 | 4,166 |
| Snap-on Inc. | 3.250% | 3/1/27 | 2,200 | 2,234 |
| Sonoco Products Co. | 5.750% | 11/1/40 | 6,350 | 7,614 |
| Spirit AeroSystems Inc. | 5.250% | 3/15/22 | 600 | 620 |
| Spirit AeroSystems Inc. | 3.850% | 6/15/26 | 7,770 | 7,855 |
| Stanley Black & Decker Inc. | 2.451% | 11/17/18 | 2,549 | 2,557 |
| Stanley Black & Decker Inc. | 3.400% | 12/1/21 | 4,875 | 5,022 |
| Stanley Black & Decker Inc. | 2.900% | 11/1/22 | 2,491 | 2,502 |
| Stanley Black & Decker Inc. | 5.200% | 9/1/40 | 3,328 | 3,917 |
| 5 Stanley Black & Decker Inc. | 5.750% | 12/15/53 | 200 | 205 |
| Textron Inc. | 4.300% | 3/1/24 | 3,725 | 3,949 |
| Textron Inc. | 3.875% | 3/1/25 | 6,385 | 6,620 |
| Textron Inc. | 4.000% | 3/15/26 | 6,700 | 6,983 |
| Textron Inc. | 3.650% | 3/15/27 | 3,875 | 3,922 |
| Textron Inc. | 3.375% | 3/1/28 | 4,200 | 4,172 |
| The Timken Co. | 3.875% | 9/1/24 | 1,000 | 1,004 |
| United Technologies Corp. | 1.500% | 11/1/19 | 7,900 | 7,807 |
| United Technologies Corp. | 4.500% | 4/15/20 | 26,253 | 27,530 |
| United Technologies Corp. | 1.900% | 5/4/20 | 15,700 | 15,540 |
| United Technologies Corp. | 1.950% | 11/1/21 | 3,850 | 3,755 |
| United Technologies Corp. | 2.300% | 5/4/22 | 400 | 395 |
| United Technologies Corp. | 3.100% | 6/1/22 | 6,881 | 7,008 |
| United Technologies Corp. | 2.800% | 5/4/24 | 13,500 | 13,395 |
| United Technologies Corp. | 2.650% | 11/1/26 | 3,000 | 2,886 |
| United Technologies Corp. | 3.125% | 5/4/27 | 6,850 | 6,839 |
| United Technologies Corp. | 6.700% | 8/1/28 | 2,397 | 3,067 |
| United Technologies Corp. | 7.500% | 9/15/29 | 4,596 | 6,324 |
| United Technologies Corp. | 5.400% | 5/1/35 | 7,275 | 8,677 |
| United Technologies Corp. | 6.050% | 6/1/36 | 8,412 | 10,793 |
| United Technologies Corp. | 6.125% | 7/15/38 | 5,696 | 7,568 |
| United Technologies Corp. | 5.700% | 4/15/40 | 10,830 | 13,782 |
| United Technologies Corp. | 4.500% | 6/1/42 | 41,184 | 45,507 |
| United Technologies Corp. | 4.150% | 5/15/45 | 9,425 | 10,010 |
| United Technologies Corp. | 3.750% | 11/1/46 | 13,650 | 13,475 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------|--------|---------------|---------------------|----------------------|
| United Technologies Corp. | 4.050% | 5/4/47 | 3,075 | 3,219 |
| Vulcan Materials Co. | 4.500% | 4/1/25 | 3,750 | 3,987 |
| Vulcan Materials Co. | 4.500% | 6/15/47 | 8,975 | 9,146 |
| Wabtec Corp. | 3.450% | 11/15/26 | 7,560 | 7,376 |
| Waste Management Inc. | 4.750% | 6/30/20 | 10,314 | 10,923 |
| Waste Management Inc. | 4.600% | 3/1/21 | 9,470 | 10,051 |
| Waste Management Inc. | 2.900% | 9/15/22 | 250 | 252 |
| Waste Management Inc. | 2.400% | 5/15/23 | 8,750 | 8,579 |
| Waste Management Inc. | 3.500% | 5/15/24 | 3,250 | 3,366 |
| Waste Management Inc. | 3.125% | 3/1/25 | 7,395 | 7,447 |
| Waste Management Inc. | 3.150% | 11/15/27 | 12,853 | 12,794 |
| Waste Management Inc. | 3.900% | 3/1/35 | 2,235 | 2,345 |
| Waste Management Inc. | 6.125% | 11/30/39 | 575 | 756 |
| Waste Management Inc. | 4.100% | 3/1/45 | 5,889 | 6,307 |
| WW Grainger Inc. | 4.600% | 6/15/45 | 11,993 | 13,242 |
| WW Grainger Inc. | 3.750% | 5/15/46 | 4,975 | 4,779 |
| WW Grainger Inc. | 4.200% | 5/15/47 | 550 | 571 |
| Xylem Inc. | 4.875% | 10/1/21 | 160 | 173 |
| Xylem Inc. | 3.250% | 11/1/26 | 1,136 | 1,130 |
| Xylem Inc. | 4.375% | 11/1/46 | 2,950 | 3,163 |
| Communication (2.6%) | | | | |
| 21st Century Fox America Inc. | 6.900% | 3/1/19 | 3,045 | 3,205 |
| 21st Century Fox America Inc. | 5.650% | 8/15/20 | 4,701 | 5,079 |
| 21st Century Fox America Inc. | 4.500% | 2/15/21 | 7,850 | 8,307 |
| 21st Century Fox America Inc. | 3.000% | 9/15/22 | 3,485 | 3,524 |
| 21st Century Fox America Inc. | 3.700% | 9/15/24 | 2,585 | 2,693 |
| 21st Century Fox America Inc. | 3.700% | 10/15/25 | 4,875 | 5,088 |
| 21st Century Fox America Inc. | 3.375% | 11/15/26 | 6,950 | 7,105 |
| 21st Century Fox America Inc. | 6.550% | 3/15/33 | 12,790 | 16,729 |
| 21st Century Fox America Inc. | 6.200% | 12/15/34 | 14,441 | 18,609 |
| 21st Century Fox America Inc. | 6.400% | 12/15/35 | 24,140 | 32,203 |
| 21st Century Fox America Inc. | 8.150% | 10/17/36 | 3,075 | 4,694 |
| 21st Century Fox America Inc. | 6.150% | 3/1/37 | 10,073 | 13,187 |
| 21st Century Fox America Inc. | 6.650% | 11/15/37 | 685 | 943 |
| 21st Century Fox America Inc. | 6.900% | 8/15/39 | 7,523 | 10,628 |
| 21st Century Fox America Inc. | 6.150% | 2/15/41 | 6,995 | 9,400 |
| 21st Century Fox America Inc. | 5.400% | 10/1/43 | 12,150 | 15,063 |
| 21st Century Fox America Inc. | 4.750% | 9/15/44 | 12,640 | 14,476 |
| 21st Century Fox America Inc. | 4.950% | 10/15/45 | 2,727 | 3,224 |
| 21st Century Fox America Inc. | 7.750% | 12/1/45 | 5,160 | 8,080 |
| Activision Blizzard Inc. | 2.300% | 9/15/21 | 17,300 | 17,091 |
| Activision Blizzard Inc. | 2.600% | 6/15/22 | 1,475 | 1,459 |
| Activision Blizzard Inc. | 3.400% | 9/15/26 | 21,005 | 21,171 |
| Activision Blizzard Inc. | 3.400% | 6/15/27 | 3,375 | 3,382 |
| Activision Blizzard Inc. | 4.500% | 6/15/47 | 6,405 | 6,713 |
| America Movil SAB de CV | 5.000% | 10/16/19 | 7,675 | 8,034 |
| America Movil SAB de CV | 5.000% | 3/30/20 | 12,041 | 12,662 |
| America Movil SAB de CV | 3.125% | 7/16/22 | 36,625 | 37,012 |
| America Movil SAB de CV | 6.375% | 3/1/35 | 15,790 | 20,018 |
| America Movil SAB de CV | 6.125% | 11/15/37 | 4,283 | 5,370 |
| America Movil SAB de CV | 6.125% | 3/30/40 | 14,475 | 18,418 |
| America Movil SAB de CV | 4.375% | 7/16/42 | 12,090 | 12,768 |
| American Tower Corp. | 3.400% | 2/15/19 | 6,175 | 6,246 |
| American Tower Corp. | 2.800% | 6/1/20 | 7,359 | 7,400 |
| American Tower Corp. | 5.050% | 9/1/20 | 6,695 | 7,100 |
| American Tower Corp. | 3.300% | 2/15/21 | 9,830 | 9,998 |
| American Tower Corp. | 3.450% | 9/15/21 | 14,400 | 14,683 |
| American Tower Corp. | 5.900% | 11/1/21 | 7,125 | 7,890 |
| American Tower Corp. | 2.250% | 1/15/22 | 6,565 | 6,390 |
| American Tower Corp. | 3.500% | 1/31/23 | 16,420 | 16,767 |
| American Tower Corp. | 5.000% | 2/15/24 | 11,480 | 12,530 |
| American Tower Corp. | 4.000% | 6/1/25 | 8,040 | 8,285 |
| American Tower Corp. | 4.400% | 2/15/26 | 2,750 | 2,889 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--------------------------------|--------|---------------|---------------------|----------------------|
| American Tower Corp. | 3.375% | 10/15/26 | 9,145 | 8,968 |
| American Tower Corp. | 3.125% | 1/15/27 | 4,275 | 4,096 |
| American Tower Corp. | 3.550% | 7/15/27 | 7,750 | 7,648 |
| American Tower Corp. | 3.600% | 1/15/28 | 9,875 | 9,815 |
| AT&T Corp. | 8.250% | 11/15/31 | 16,578 | 22,992 |
| AT&T Inc. | 5.800% | 2/15/19 | 23,197 | 24,078 |
| AT&T Inc. | 2.300% | 3/11/19 | 7,092 | 7,093 |
| AT&T Inc. | 5.875% | 10/1/19 | 23,945 | 25,373 |
| AT&T Inc. | 5.200% | 3/15/20 | 12,289 | 12,989 |
| AT&T Inc. | 2.450% | 6/30/20 | 33,883 | 33,851 |
| AT&T Inc. | 4.600% | 2/15/21 | 13,727 | 14,453 |
| AT&T Inc. | 5.000% | 3/1/21 | 15,018 | 16,079 |
| AT&T Inc. | 4.450% | 5/15/21 | 6,000 | 6,333 |
| AT&T Inc. | 3.875% | 8/15/21 | 2,000 | 2,071 |
| AT&T Inc. | 3.000% | 2/15/22 | 5,000 | 5,014 |
| AT&T Inc. | 3.200% | 3/1/22 | 12,809 | 12,946 |
| AT&T Inc. | 3.800% | 3/15/22 | 16,296 | 16,829 |
| AT&T Inc. | 3.000% | 6/30/22 | 33,100 | 33,149 |
| AT&T Inc. | 2.850% | 2/14/23 | 17,525 | 17,587 |
| AT&T Inc. | 3.600% | 2/17/23 | 27,646 | 28,276 |
| AT&T Inc. | 3.800% | 3/1/24 | 6,450 | 6,598 |
| AT&T Inc. | 4.450% | 4/1/24 | 7,025 | 7,414 |
| AT&T Inc. | 3.400% | 8/14/24 | 32,200 | 32,381 |
| AT&T Inc. | 3.950% | 1/15/25 | 22,735 | 23,205 |
| AT&T Inc. | 3.400% | 5/15/25 | 38,435 | 37,832 |
| AT&T Inc. | 4.125% | 2/17/26 | 10,907 | 11,118 |
| AT&T Inc. | 4.250% | 3/1/27 | 27,850 | 28,390 |
| AT&T Inc. | 3.900% | 8/14/27 | 53,925 | 54,292 |
| ¹⁰ AT&T Inc. | 4.100% | 2/15/28 | 29,542 | 29,629 |
| ¹⁰ AT&T Inc. | 4.300% | 2/15/30 | 42,671 | 42,574 |
| AT&T Inc. | 4.500% | 5/15/35 | 20,592 | 20,459 |
| AT&T Inc. | 5.250% | 3/1/37 | 22,000 | 23,276 |
| AT&T Inc. | 4.900% | 8/14/37 | 49,250 | 49,971 |
| AT&T Inc. | 6.350% | 3/15/40 | 11,000 | 12,921 |
| AT&T Inc. | 6.000% | 8/15/40 | 10,702 | 12,278 |
| AT&T Inc. | 5.350% | 9/1/40 | 39,918 | 42,111 |
| AT&T Inc. | 6.375% | 3/1/41 | 9,851 | 11,645 |
| AT&T Inc. | 5.550% | 8/15/41 | 10,310 | 11,144 |
| AT&T Inc. | 5.150% | 3/15/42 | 29,509 | 30,445 |
| AT&T Inc. | 4.300% | 12/15/42 | 19,850 | 18,624 |
| AT&T Inc. | 4.800% | 6/15/44 | 26,590 | 26,144 |
| AT&T Inc. | 4.350% | 6/15/45 | 23,053 | 21,367 |
| AT&T Inc. | 4.750% | 5/15/46 | 28,479 | 27,725 |
| ¹⁰ AT&T Inc. | 5.150% | 11/15/46 | 73,430 | 75,059 |
| AT&T Inc. | 5.450% | 3/1/47 | 31,986 | 34,161 |
| AT&T Inc. | 4.500% | 3/9/48 | 34,524 | 32,338 |
| AT&T Inc. | 4.550% | 3/9/49 | 12,145 | 11,370 |
| AT&T Inc. | 5.150% | 2/14/50 | 57,160 | 57,481 |
| AT&T Inc. | 5.700% | 3/1/57 | 5,075 | 5,548 |
| AT&T Inc. | 5.300% | 8/14/58 | 29,707 | 29,785 |
| British Telecommunications plc | 2.350% | 2/14/19 | 7,825 | 7,834 |
| British Telecommunications plc | 9.125% | 12/15/30 | 27,928 | 41,542 |
| CBS Corp. | 2.300% | 8/15/19 | 6,610 | 6,613 |
| CBS Corp. | 4.300% | 2/15/21 | 5,550 | 5,798 |
| CBS Corp. | 3.375% | 3/1/22 | 7,037 | 7,149 |
| CBS Corp. | 2.500% | 2/15/23 | 12,725 | 12,393 |
| ¹⁰ CBS Corp. | 2.900% | 6/1/23 | 3,825 | 3,758 |
| CBS Corp. | 3.700% | 8/15/24 | 3,775 | 3,874 |
| CBS Corp. | 3.500% | 1/15/25 | 3,753 | 3,764 |
| CBS Corp. | 4.000% | 1/15/26 | 5,574 | 5,684 |
| CBS Corp. | 2.900% | 1/15/27 | 12,800 | 11,987 |
| CBS Corp. | 3.375% | 2/15/28 | 6,550 | 6,294 |
| ¹⁰ CBS Corp. | 3.700% | 6/1/28 | 6,300 | 6,206 |
| CBS Corp. | 7.875% | 7/30/30 | 2,339 | 3,196 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| CBS Corp. | 5.500% | 5/15/33 | 668 | 734 |
| CBS Corp. | 5.900% | 10/15/40 | 3,150 | 3,747 |
| CBS Corp. | 4.850% | 7/1/42 | 9,711 | 10,208 |
| CBS Corp. | 4.900% | 8/15/44 | 10,529 | 11,111 |
| CBS Corp. | 4.600% | 1/15/45 | 6,725 | 6,805 |
| CC Holdings GS V LLC / Crown Castle GS III Corp. | 3.849% | 4/15/23 | 11,201 | 11,560 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 3.579% | 7/23/20 | 23,880 | 24,312 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.464% | 7/23/22 | 31,555 | 32,846 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.908% | 7/23/25 | 49,485 | 52,341 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 3.750% | 2/15/28 | 10,460 | 10,022 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 4.200% | 3/15/28 | 13,650 | 13,546 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 6.384% | 10/23/35 | 21,349 | 25,017 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 6.484% | 10/23/45 | 36,643 | 42,844 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 5.375% | 5/1/47 | 26,175 | 26,997 |
| Charter Communications Operating LLC / Charter Communications Operating Capital | 6.834% | 10/23/55 | 4,700 | 5,630 |
| Comcast Cable Communications Holdings Inc. | 9.455% | 11/15/22 | 7,156 | 9,348 |
| Comcast Corp. | 5.700% | 7/1/19 | 7,230 | 7,603 |
| Comcast Corp. | 5.150% | 3/1/20 | 9,418 | 9,999 |
| Comcast Corp. | 1.625% | 1/15/22 | 24 | 23 |
| Comcast Corp. | 3.125% | 7/15/22 | 14,480 | 14,806 |
| Comcast Corp. | 2.850% | 1/15/23 | 975 | 983 |
| Comcast Corp. | 2.750% | 3/1/23 | 12,125 | 12,139 |
| Comcast Corp. | 3.000% | 2/1/24 | 24,270 | 24,452 |
| Comcast Corp. | 3.600% | 3/1/24 | 1,820 | 1,893 |
| Comcast Corp. | 3.375% | 2/15/25 | 9,532 | 9,800 |
| Comcast Corp. | 3.375% | 8/15/25 | 14,079 | 14,441 |
| Comcast Corp. | 3.150% | 3/1/26 | 24,595 | 24,798 |
| Comcast Corp. | 2.350% | 1/15/27 | 9,350 | 8,819 |
| Comcast Corp. | 3.300% | 2/1/27 | 19,220 | 19,607 |
| Comcast Corp. | 3.150% | 2/15/28 | 29,355 | 29,468 |
| Comcast Corp. | 4.250% | 1/15/33 | 16,262 | 17,672 |
| Comcast Corp. | 7.050% | 3/15/33 | 4,042 | 5,626 |
| Comcast Corp. | 4.200% | 8/15/34 | 13,423 | 14,313 |
| Comcast Corp. | 5.650% | 6/15/35 | 3,871 | 4,827 |
| Comcast Corp. | 4.400% | 8/15/35 | 11,916 | 13,015 |
| Comcast Corp. | 6.500% | 11/15/35 | 17,005 | 22,964 |
| Comcast Corp. | 3.200% | 7/15/36 | 11,245 | 10,768 |
| Comcast Corp. | 6.450% | 3/15/37 | 11,469 | 15,559 |
| Comcast Corp. | 6.950% | 8/15/37 | 14,889 | 21,194 |
| Comcast Corp. | 6.400% | 5/15/38 | 9,297 | 12,601 |
| Comcast Corp. | 6.400% | 3/1/40 | 700 | 971 |
| Comcast Corp. | 4.650% | 7/15/42 | 19,172 | 21,615 |
| Comcast Corp. | 4.500% | 1/15/43 | 8,311 | 9,198 |
| Comcast Corp. | 4.750% | 3/1/44 | 7,777 | 8,878 |
| Comcast Corp. | 4.600% | 8/15/45 | 22,714 | 25,498 |
| Comcast Corp. | 3.400% | 7/15/46 | 15,099 | 14,170 |
| Comcast Corp. | 4.000% | 8/15/47 | 8,925 | 9,312 |
| Comcast Corp. | 3.969% | 11/1/47 | 21,077 | 21,770 |
| Comcast Corp. | 3.999% | 11/1/49 | 10,017 | 10,245 |
| Comcast Corp. | 4.049% | 11/1/52 | 8,367 | 8,548 |
| Crown Castle International Corp. | 3.400% | 2/15/21 | 14,850 | 15,152 |
| Crown Castle International Corp. | 2.250% | 9/1/21 | 7,175 | 7,052 |
| Crown Castle International Corp. | 4.875% | 4/15/22 | 6,800 | 7,304 |
| Crown Castle International Corp. | 5.250% | 1/15/23 | 17,669 | 19,345 |
| Crown Castle International Corp. | 3.200% | 9/1/24 | 12,075 | 11,914 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Crown Castle International Corp. | 4.450% | 2/15/26 | 19,135 | 20,085 |
| Crown Castle International Corp. | 3.700% | 6/15/26 | 13,700 | 13,676 |
| Crown Castle International Corp. | 4.000% | 3/1/27 | 5,900 | 6,025 |
| Crown Castle International Corp. | 3.650% | 9/1/27 | 14,463 | 14,364 |
| Crown Castle International Corp. | 4.750% | 5/15/47 | 2,850 | 2,997 |
| Deutsche Telekom International Finance BV | 6.000% | 7/8/19 | 10,725 | 11,316 |
| Deutsche Telekom International Finance BV | 8.750% | 6/15/30 | 43,683 | 65,286 |
| Discovery Communications LLC | 5.625% | 8/15/19 | 4,175 | 4,380 |
| Discovery Communications LLC | 2.200% | 9/20/19 | 5,112 | 5,089 |
| Discovery Communications LLC | 4.375% | 6/15/21 | 4,925 | 5,145 |
| Discovery Communications LLC | 3.300% | 5/15/22 | 5,310 | 5,356 |
| Discovery Communications LLC | 2.950% | 3/20/23 | 10,950 | 10,817 |
| Discovery Communications LLC | 3.250% | 4/1/23 | 2,500 | 2,484 |
| Discovery Communications LLC | 3.800% | 3/13/24 | 5,000 | 5,070 |
| Discovery Communications LLC | 3.450% | 3/15/25 | 7,080 | 6,949 |
| Discovery Communications LLC | 4.900% | 3/11/26 | 13,965 | 14,880 |
| Discovery Communications LLC | 3.950% | 3/20/28 | 17,800 | 17,630 |
| Discovery Communications LLC | 5.000% | 9/20/37 | 13,837 | 14,287 |
| Discovery Communications LLC | 6.350% | 6/1/40 | 4,295 | 5,043 |
| Discovery Communications LLC | 4.950% | 5/15/42 | 7,221 | 7,187 |
| Discovery Communications LLC | 4.875% | 4/1/43 | 10,148 | 10,121 |
| Discovery Communications LLC | 5.200% | 9/20/47 | 12,950 | 13,567 |
| Electronic Arts Inc. | 3.700% | 3/1/21 | 10,015 | 10,306 |
| Electronic Arts Inc. | 4.800% | 3/1/26 | 4,040 | 4,430 |
| Grupo Televisa SAB | 6.625% | 3/18/25 | 3,864 | 4,572 |
| Grupo Televisa SAB | 4.625% | 1/30/26 | 2,725 | 2,887 |
| Grupo Televisa SAB | 8.500% | 3/11/32 | 535 | 710 |
| Grupo Televisa SAB | 6.625% | 1/15/40 | 6,368 | 7,825 |
| Grupo Televisa SAB | 5.000% | 5/13/45 | 10,411 | 10,545 |
| Grupo Televisa SAB | 6.125% | 1/31/46 | 13,167 | 15,534 |
| Interpublic Group of Cos. Inc. | 3.750% | 2/15/23 | 5,475 | 5,623 |
| Interpublic Group of Cos. Inc. | 4.200% | 4/15/24 | 14,565 | 15,282 |
| Koninklijke KPN NV | 8.375% | 10/1/30 | 6,571 | 8,962 |
| Moody's Corp. | 2.750% | 7/15/19 | 3,404 | 3,375 |
| Moody's Corp. | 5.500% | 9/1/20 | 1,575 | 1,696 |
| Moody's Corp. | 2.750% | 12/15/21 | 5,750 | 5,753 |
| Moody's Corp. | 4.500% | 9/1/22 | 15,750 | 16,852 |
| 10 Moody's Corp. | 2.625% | 1/15/23 | 3,325 | 3,288 |
| Moody's Corp. | 4.875% | 2/15/24 | 6,485 | 7,128 |
| Moody's Corp. | 5.250% | 7/15/44 | 7,950 | 9,560 |
| NBCUniversal Media LLC | 5.150% | 4/30/20 | 18,015 | 19,150 |
| NBCUniversal Media LLC | 4.375% | 4/1/21 | 20,865 | 22,080 |
| NBCUniversal Media LLC | 2.875% | 1/15/23 | 31,359 | 31,638 |
| NBCUniversal Media LLC | 6.400% | 4/30/40 | 13,865 | 18,814 |
| NBCUniversal Media LLC | 5.950% | 4/1/41 | 8,233 | 10,747 |
| NBCUniversal Media LLC | 4.450% | 1/15/43 | 15,492 | 16,890 |
| Omnicom Group Inc. | 6.250% | 7/15/19 | 670 | 709 |
| Omnicom Group Inc. | 4.450% | 8/15/20 | 21,740 | 22,779 |
| Omnicom Group Inc. | 3.625% | 5/1/22 | 18,393 | 18,988 |
| Omnicom Group Inc. | 3.650% | 11/1/24 | 10,563 | 10,778 |
| Omnicom Group Inc. | 3.600% | 4/15/26 | 8,535 | 8,630 |
| Orange SA | 2.750% | 2/6/19 | 5,150 | 5,183 |
| Orange SA | 5.375% | 7/8/19 | 9,559 | 9,979 |
| Orange SA | 1.625% | 11/3/19 | 11,200 | 11,061 |
| Orange SA | 4.125% | 9/14/21 | 24,345 | 25,756 |
| Orange SA | 9.000% | 3/1/31 | 23,475 | 35,286 |
| Orange SA | 5.375% | 1/13/42 | 18,955 | 22,485 |
| Orange SA | 5.500% | 2/6/44 | 746 | 913 |
| RELX Capital Inc. | 3.125% | 10/15/22 | 11,468 | 11,488 |
| Rogers Communications Inc. | 3.000% | 3/15/23 | 7,150 | 7,155 |
| Rogers Communications Inc. | 4.100% | 10/1/23 | 5,396 | 5,671 |
| Rogers Communications Inc. | 3.625% | 12/15/25 | 3,990 | 4,073 |
| Rogers Communications Inc. | 2.900% | 11/15/26 | 5,400 | 5,221 |
| Rogers Communications Inc. | 7.500% | 8/15/38 | 1,258 | 1,773 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------------|--------|---------------|---------------------|----------------------|
| Rogers Communications Inc. | 4.500% | 3/15/43 | 3,933 | 4,208 |
| Rogers Communications Inc. | 5.450% | 10/1/43 | 1,100 | 1,328 |
| Rogers Communications Inc. | 5.000% | 3/15/44 | 11,438 | 13,134 |
| S&P Global Inc. | 3.300% | 8/14/20 | 6,875 | 7,003 |
| S&P Global Inc. | 4.000% | 6/15/25 | 7,539 | 7,928 |
| S&P Global Inc. | 4.400% | 2/15/26 | 12,475 | 13,450 |
| S&P Global Inc. | 2.950% | 1/22/27 | 10,430 | 10,151 |
| S&P Global Inc. | 6.550% | 11/15/37 | 6,315 | 8,358 |
| Scripps Networks Interactive Inc. | 2.750% | 11/15/19 | 5,465 | 5,475 |
| Scripps Networks Interactive Inc. | 2.800% | 6/15/20 | 5,375 | 5,365 |
| Scripps Networks Interactive Inc. | 3.500% | 6/15/22 | 4,075 | 4,125 |
| Scripps Networks Interactive Inc. | 3.900% | 11/15/24 | 7,425 | 7,584 |
| Scripps Networks Interactive Inc. | 3.950% | 6/15/25 | 5,725 | 5,801 |
| TCI Communications Inc. | 7.875% | 2/15/26 | 4,868 | 6,449 |
| TCI Communications Inc. | 7.125% | 2/15/28 | 2,472 | 3,244 |
| Telefonica Emisiones SAU | 5.877% | 7/15/19 | 9,533 | 10,020 |
| Telefonica Emisiones SAU | 5.134% | 4/27/20 | 9,605 | 10,166 |
| Telefonica Emisiones SAU | 5.462% | 2/16/21 | 17,154 | 18,554 |
| Telefonica Emisiones SAU | 4.570% | 4/27/23 | 13,450 | 14,470 |
| Telefonica Emisiones SAU | 4.103% | 3/8/27 | 12,040 | 12,410 |
| Telefonica Emisiones SAU | 7.045% | 6/20/36 | 24,302 | 32,504 |
| Telefonica Emisiones SAU | 5.213% | 3/8/47 | 25,485 | 28,853 |
| Telefonica Europe BV | 8.250% | 9/15/30 | 9,627 | 13,535 |
| TELUS Corp. | 2.800% | 2/16/27 | 7,350 | 6,982 |
| Thomson Reuters Corp. | 4.700% | 10/15/19 | 1,850 | 1,922 |
| Thomson Reuters Corp. | 4.300% | 11/23/23 | 9,533 | 10,073 |
| Thomson Reuters Corp. | 3.850% | 9/29/24 | 7,150 | 7,366 |
| Thomson Reuters Corp. | 3.350% | 5/15/26 | 5,200 | 5,157 |
| Thomson Reuters Corp. | 5.500% | 8/15/35 | 8,250 | 9,416 |
| Thomson Reuters Corp. | 5.850% | 4/15/40 | 6,170 | 7,478 |
| Thomson Reuters Corp. | 4.500% | 5/23/43 | 1,825 | 1,874 |
| Thomson Reuters Corp. | 5.650% | 11/23/43 | 9,650 | 11,614 |
| Time Warner Cable LLC | 8.750% | 2/14/19 | 13,177 | 14,069 |
| Time Warner Cable LLC | 8.250% | 4/1/19 | 12,951 | 13,842 |
| Time Warner Cable LLC | 5.000% | 2/1/20 | 17,660 | 18,417 |
| Time Warner Cable LLC | 4.125% | 2/15/21 | 2,887 | 2,975 |
| Time Warner Cable LLC | 4.000% | 9/1/21 | 14,097 | 14,480 |
| Time Warner Cable LLC | 6.550% | 5/1/37 | 13,223 | 15,447 |
| Time Warner Cable LLC | 7.300% | 7/1/38 | 15,778 | 19,687 |
| Time Warner Cable LLC | 6.750% | 6/15/39 | 17,126 | 20,450 |
| Time Warner Cable LLC | 5.875% | 11/15/40 | 22,533 | 24,581 |
| Time Warner Cable LLC | 5.500% | 9/1/41 | 10,125 | 10,568 |
| Time Warner Cable LLC | 4.500% | 9/15/42 | 12,890 | 12,157 |
| Time Warner Entertainment Co. LP | 8.375% | 7/15/33 | 6,988 | 9,623 |
| Time Warner Inc. | 2.100% | 6/1/19 | 12,280 | 12,224 |
| Time Warner Inc. | 4.875% | 3/15/20 | 17,005 | 17,860 |
| Time Warner Inc. | 4.700% | 1/15/21 | 7,920 | 8,372 |
| Time Warner Inc. | 4.750% | 3/29/21 | 15,340 | 16,311 |
| Time Warner Inc. | 4.000% | 1/15/22 | 3,100 | 3,231 |
| Time Warner Inc. | 3.400% | 6/15/22 | 3,695 | 3,768 |
| Time Warner Inc. | 4.050% | 12/15/23 | 550 | 572 |
| Time Warner Inc. | 3.550% | 6/1/24 | 7,250 | 7,361 |
| Time Warner Inc. | 3.600% | 7/15/25 | 20,526 | 20,533 |
| Time Warner Inc. | 3.875% | 1/15/26 | 17,050 | 17,298 |
| Time Warner Inc. | 3.800% | 2/15/27 | 23,909 | 23,864 |
| Time Warner Inc. | 5.375% | 10/15/41 | 5,055 | 5,584 |
| Time Warner Inc. | 4.900% | 6/15/42 | 5,304 | 5,573 |
| Time Warner Inc. | 5.350% | 12/15/43 | 7,935 | 8,788 |
| Time Warner Inc. | 4.650% | 6/1/44 | 10,887 | 10,931 |
| Verizon Communications Inc. | 2.625% | 2/21/20 | 11,710 | 11,801 |
| Verizon Communications Inc. | 3.450% | 3/15/21 | 10,395 | 10,698 |
| Verizon Communications Inc. | 4.600% | 4/1/21 | 14,650 | 15,586 |
| Verizon Communications Inc. | 1.750% | 8/15/21 | 2,550 | 2,481 |
| Verizon Communications Inc. | 3.000% | 11/1/21 | 13,914 | 14,077 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Verizon Communications Inc. | 3.500% | 11/1/21 | 19,714 | 20,287 |
| Verizon Communications Inc. | 2.946% | 3/15/22 | 34,110 | 34,312 |
| Verizon Communications Inc. | 3.125% | 3/16/22 | 19,200 | 19,449 |
| Verizon Communications Inc. | 2.450% | 11/1/22 | 15,825 | 15,559 |
| Verizon Communications Inc. | 5.150% | 9/15/23 | 61,465 | 68,357 |
| Verizon Communications Inc. | 4.150% | 3/15/24 | 19,560 | 20,592 |
| Verizon Communications Inc. | 3.500% | 11/1/24 | 22,949 | 23,361 |
| ¹⁰ Verizon Communications Inc. | 3.376% | 2/15/25 | 41,853 | 41,958 |
| Verizon Communications Inc. | 2.625% | 8/15/26 | 27,450 | 25,844 |
| Verizon Communications Inc. | 4.125% | 3/16/27 | 42,250 | 44,093 |
| Verizon Communications Inc. | 4.500% | 8/10/33 | 33,815 | 35,307 |
| Verizon Communications Inc. | 4.400% | 11/1/34 | 39,288 | 40,019 |
| Verizon Communications Inc. | 4.272% | 1/15/36 | 31,374 | 31,211 |
| Verizon Communications Inc. | 5.250% | 3/16/37 | 41,647 | 45,780 |
| Verizon Communications Inc. | 4.812% | 3/15/39 | 22,710 | 23,753 |
| Verizon Communications Inc. | 4.750% | 11/1/41 | 12,209 | 12,465 |
| Verizon Communications Inc. | 3.850% | 11/1/42 | 13,292 | 12,037 |
| Verizon Communications Inc. | 4.125% | 8/15/46 | 24,007 | 22,188 |
| Verizon Communications Inc. | 4.862% | 8/21/46 | 47,080 | 49,078 |
| Verizon Communications Inc. | 5.500% | 3/16/47 | 15,100 | 17,207 |
| Verizon Communications Inc. | 4.522% | 9/15/48 | 50,398 | 49,640 |
| Verizon Communications Inc. | 5.012% | 4/15/49 | 47,857 | 50,176 |
| Verizon Communications Inc. | 5.012% | 8/21/54 | 58,462 | 59,833 |
| Verizon Communications Inc. | 4.672% | 3/15/55 | 57,371 | 55,335 |
| Viacom Inc. | 5.625% | 9/15/19 | 12,625 | 13,214 |
| Viacom Inc. | 3.875% | 12/15/21 | 4,908 | 4,998 |
| Viacom Inc. | 4.250% | 9/1/23 | 15,301 | 15,535 |
| Viacom Inc. | 3.875% | 4/1/24 | 9,662 | 9,630 |
| Viacom Inc. | 3.450% | 10/4/26 | 8,825 | 8,378 |
| Viacom Inc. | 6.875% | 4/30/36 | 9,214 | 10,545 |
| Viacom Inc. | 4.375% | 3/15/43 | 24,278 | 20,922 |
| Viacom Inc. | 5.850% | 9/1/43 | 6,365 | 6,586 |
| Vodafone Group plc | 5.450% | 6/10/19 | 8,130 | 8,487 |
| Vodafone Group plc | 4.375% | 3/16/21 | 5,025 | 5,309 |
| Vodafone Group plc | 2.500% | 9/26/22 | 13,284 | 13,175 |
| Vodafone Group plc | 2.950% | 2/19/23 | 17,745 | 17,842 |
| Vodafone Group plc | 7.875% | 2/15/30 | 755 | 1,019 |
| Vodafone Group plc | 6.250% | 11/30/32 | 7,500 | 9,167 |
| Vodafone Group plc | 6.150% | 2/27/37 | 10,425 | 13,027 |
| Vodafone Group plc | 4.375% | 2/19/43 | 24,924 | 25,542 |
| Walt Disney Co. | 1.650% | 1/8/19 | 2,100 | 2,095 |
| Walt Disney Co. | 1.850% | 5/30/19 | 9,705 | 9,672 |
| Walt Disney Co. | 0.875% | 7/12/19 | 5,150 | 5,056 |
| Walt Disney Co. | 1.950% | 3/4/20 | 5,525 | 5,506 |
| Walt Disney Co. | 1.800% | 6/5/20 | 8,450 | 8,369 |
| Walt Disney Co. | 2.150% | 9/17/20 | 4,000 | 3,997 |
| Walt Disney Co. | 2.300% | 2/12/21 | 6,932 | 6,929 |
| Walt Disney Co. | 2.750% | 8/16/21 | 9,293 | 9,407 |
| Walt Disney Co. | 2.550% | 2/15/22 | 3,781 | 3,789 |
| Walt Disney Co. | 2.450% | 3/4/22 | 3,200 | 3,196 |
| Walt Disney Co. | 2.350% | 12/1/22 | 6,836 | 6,775 |
| Walt Disney Co. | 3.150% | 9/17/25 | 5,400 | 5,483 |
| Walt Disney Co. | 3.000% | 2/13/26 | 13,800 | 13,805 |
| Walt Disney Co. | 1.850% | 7/30/26 | 17,400 | 15,916 |
| Walt Disney Co. | 2.950% | 6/15/27 | 7,400 | 7,343 |
| Walt Disney Co. | 7.000% | 3/1/32 | 2,843 | 3,964 |
| Walt Disney Co. | 4.375% | 8/16/41 | 3,835 | 4,213 |
| Walt Disney Co. | 4.125% | 12/1/41 | 12,700 | 13,671 |
| Walt Disney Co. | 3.700% | 12/1/42 | 7,229 | 7,260 |
| Walt Disney Co. | 4.125% | 6/1/44 | 7,001 | 7,533 |
| Walt Disney Co. | 3.000% | 7/30/46 | 235 | 210 |
| WPP Finance 2010 | 4.750% | 11/21/21 | 14,509 | 15,502 |
| WPP Finance 2010 | 3.625% | 9/7/22 | 7,006 | 7,208 |
| WPP Finance 2010 | 3.750% | 9/19/24 | 6,415 | 6,539 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---------------------------------|--------|---------------|---------------------|----------------------|
| WPP Finance 2010 | 5.125% | 9/7/42 | 425 | 450 |
| WPP Finance 2010 | 5.625% | 11/15/43 | 7,350 | 8,539 |
| Consumer Cyclical (2.1%) | | | | |
| Advance Auto Parts Inc. | 4.500% | 1/15/22 | 2,525 | 2,654 |
| Advance Auto Parts Inc. | 4.500% | 12/1/23 | 4,771 | 5,009 |
| Alibaba Group Holding Ltd. | 2.500% | 11/28/19 | 23,600 | 23,630 |
| Alibaba Group Holding Ltd. | 3.125% | 11/28/21 | 7,440 | 7,555 |
| Alibaba Group Holding Ltd. | 2.800% | 6/6/23 | 5,900 | 5,866 |
| Alibaba Group Holding Ltd. | 3.600% | 11/28/24 | 13,719 | 14,233 |
| Alibaba Group Holding Ltd. | 3.400% | 12/6/27 | 29,250 | 29,239 |
| Alibaba Group Holding Ltd. | 4.500% | 11/28/34 | 7,010 | 7,697 |
| Alibaba Group Holding Ltd. | 4.000% | 12/6/37 | 3,000 | 3,098 |
| Alibaba Group Holding Ltd. | 4.200% | 12/6/47 | 9,800 | 10,203 |
| Alibaba Group Holding Ltd. | 4.400% | 12/6/57 | 8,175 | 8,549 |
| Amazon.com Inc. | 2.600% | 12/5/19 | 16,709 | 16,880 |
| ¹⁰ Amazon.com Inc. | 1.900% | 8/21/20 | 11,650 | 11,567 |
| Amazon.com Inc. | 3.300% | 12/5/21 | 12,404 | 12,798 |
| Amazon.com Inc. | 2.500% | 11/29/22 | 8,063 | 8,057 |
| ¹⁰ Amazon.com Inc. | 2.400% | 2/22/23 | 14,350 | 14,196 |
| ¹⁰ Amazon.com Inc. | 2.800% | 8/22/24 | 16,618 | 16,563 |
| Amazon.com Inc. | 3.800% | 12/5/24 | 6,130 | 6,476 |
| Amazon.com Inc. | 5.200% | 12/3/25 | 10,735 | 12,318 |
| ¹⁰ Amazon.com Inc. | 3.150% | 8/22/27 | 34,900 | 34,944 |
| Amazon.com Inc. | 4.800% | 12/5/34 | 17,946 | 20,946 |
| ¹⁰ Amazon.com Inc. | 3.875% | 8/22/37 | 22,000 | 23,345 |
| Amazon.com Inc. | 4.950% | 12/5/44 | 15,850 | 19,197 |
| ¹⁰ Amazon.com Inc. | 4.050% | 8/22/47 | 36,700 | 39,526 |
| ¹⁰ Amazon.com Inc. | 4.250% | 8/22/57 | 28,900 | 31,465 |
| American Honda Finance Corp. | 1.200% | 7/12/19 | 8,485 | 8,363 |
| American Honda Finance Corp. | 2.250% | 8/15/19 | 10,725 | 10,738 |
| American Honda Finance Corp. | 2.000% | 11/13/19 | 11,050 | 11,013 |
| American Honda Finance Corp. | 2.000% | 2/14/20 | 2,000 | 1,990 |
| American Honda Finance Corp. | 1.950% | 7/20/20 | 6,500 | 6,443 |
| American Honda Finance Corp. | 2.450% | 9/24/20 | 19,217 | 19,263 |
| American Honda Finance Corp. | 1.650% | 7/12/21 | 9,850 | 9,601 |
| American Honda Finance Corp. | 1.700% | 9/9/21 | 15,625 | 15,181 |
| American Honda Finance Corp. | 2.600% | 11/16/22 | 5,825 | 5,830 |
| American Honda Finance Corp. | 2.900% | 2/16/24 | 7,175 | 7,185 |
| American Honda Finance Corp. | 2.300% | 9/9/26 | 3,950 | 3,724 |
| Aptiv plc | 3.150% | 11/19/20 | 7,815 | 7,927 |
| Aptiv plc | 4.250% | 1/15/26 | 9,325 | 9,889 |
| Aptiv plc | 4.400% | 10/1/46 | 4,220 | 4,273 |
| Automatic Data Processing Inc. | 2.250% | 9/15/20 | 10,161 | 10,177 |
| Automatic Data Processing Inc. | 3.375% | 9/15/25 | 7,120 | 7,340 |
| AutoNation Inc. | 5.500% | 2/1/20 | 2,376 | 2,508 |
| AutoNation Inc. | 3.350% | 1/15/21 | 3,205 | 3,247 |
| AutoNation Inc. | 3.500% | 11/15/24 | 4,800 | 4,746 |
| AutoNation Inc. | 4.500% | 10/1/25 | 7,600 | 7,967 |
| AutoNation Inc. | 3.800% | 11/15/27 | 3,685 | 3,643 |
| AutoZone Inc. | 2.500% | 4/15/21 | 3,605 | 3,576 |
| AutoZone Inc. | 3.700% | 4/15/22 | 9,236 | 9,500 |
| AutoZone Inc. | 2.875% | 1/15/23 | 2,091 | 2,083 |
| AutoZone Inc. | 3.125% | 7/15/23 | 375 | 377 |
| AutoZone Inc. | 3.250% | 4/15/25 | 5,975 | 5,954 |
| AutoZone Inc. | 3.125% | 4/21/26 | 4,410 | 4,290 |
| AutoZone Inc. | 3.750% | 6/1/27 | 5,500 | 5,581 |
| Bed Bath & Beyond Inc. | 3.749% | 8/1/24 | 1,190 | 1,183 |
| Bed Bath & Beyond Inc. | 4.915% | 8/1/34 | 3,650 | 3,297 |
| Bed Bath & Beyond Inc. | 5.165% | 8/1/44 | 7,896 | 6,974 |
| Best Buy Co. Inc. | 5.500% | 3/15/21 | 2,866 | 3,081 |
| Block Financial LLC | 4.125% | 10/1/20 | 5,315 | 5,457 |
| Block Financial LLC | 5.500% | 11/1/22 | 2,875 | 3,085 |
| Block Financial LLC | 5.250% | 10/1/25 | 10,725 | 11,415 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------------|--------|---------------|---------------------|----------------------|
| BorgWarner Inc. | 4.625% | 9/15/20 | 1,000 | 1,052 |
| BorgWarner Inc. | 3.375% | 3/15/25 | 1,000 | 1,006 |
| BorgWarner Inc. | 4.375% | 3/15/45 | 5,615 | 5,770 |
| Carnival Corp. | 3.950% | 10/15/20 | 4,050 | 4,215 |
| Costco Wholesale Corp. | 1.700% | 12/15/19 | 8,168 | 8,110 |
| Costco Wholesale Corp. | 1.750% | 2/15/20 | 5,425 | 5,365 |
| Costco Wholesale Corp. | 2.150% | 5/18/21 | 6,955 | 6,913 |
| Costco Wholesale Corp. | 2.250% | 2/15/22 | 4,200 | 4,139 |
| Costco Wholesale Corp. | 2.300% | 5/18/22 | 11,701 | 11,588 |
| Costco Wholesale Corp. | 2.750% | 5/18/24 | 15,525 | 15,494 |
| Costco Wholesale Corp. | 3.000% | 5/18/27 | 13,318 | 13,324 |
| Cummins Inc. | 3.650% | 10/1/23 | 4,425 | 4,658 |
| Cummins Inc. | 7.125% | 3/1/28 | 1,250 | 1,639 |
| Cummins Inc. | 4.875% | 10/1/43 | 5,850 | 6,916 |
| CVS Health Corp. | 2.250% | 8/12/19 | 12,365 | 12,308 |
| CVS Health Corp. | 2.800% | 7/20/20 | 26,225 | 26,335 |
| CVS Health Corp. | 2.125% | 6/1/21 | 19,850 | 19,392 |
| CVS Health Corp. | 3.500% | 7/20/22 | 16,250 | 16,493 |
| CVS Health Corp. | 2.750% | 12/1/22 | 17,530 | 17,241 |
| CVS Health Corp. | 4.750% | 12/1/22 | 5,000 | 5,344 |
| CVS Health Corp. | 4.000% | 12/5/23 | 10,086 | 10,493 |
| CVS Health Corp. | 3.375% | 8/12/24 | 13,185 | 13,208 |
| CVS Health Corp. | 3.875% | 7/20/25 | 26,529 | 27,318 |
| CVS Health Corp. | 2.875% | 6/1/26 | 18,550 | 17,797 |
| CVS Health Corp. | 4.875% | 7/20/35 | 1,400 | 1,543 |
| CVS Health Corp. | 5.300% | 12/5/43 | 11,635 | 13,516 |
| CVS Health Corp. | 5.125% | 7/20/45 | 33,870 | 38,886 |
| Daimler Finance North America LLC | 8.500% | 1/18/31 | 13,812 | 20,761 |
| Darden Restaurants Inc. | 3.850% | 5/1/27 | 5,550 | 5,644 |
| Darden Restaurants Inc. | 6.800% | 10/15/37 | 2,000 | 2,670 |
| Delphi Corp. | 4.150% | 3/15/24 | 7,520 | 7,956 |
| Dollar General Corp. | 3.250% | 4/15/23 | 10,170 | 10,301 |
| Dollar General Corp. | 4.150% | 11/1/25 | 3,500 | 3,717 |
| Dollar General Corp. | 3.875% | 4/15/27 | 3,650 | 3,809 |
| DR Horton Inc. | 3.750% | 3/1/19 | 1,775 | 1,800 |
| DR Horton Inc. | 2.550% | 12/1/20 | 2,500 | 2,496 |
| DR Horton Inc. | 4.375% | 9/15/22 | 5,950 | 6,265 |
| DR Horton Inc. | 4.750% | 2/15/23 | 3,318 | 3,544 |
| DR Horton Inc. | 5.750% | 8/15/23 | 7,595 | 8,519 |
| eBay Inc. | 2.200% | 8/1/19 | 11,255 | 11,244 |
| eBay Inc. | 2.150% | 6/5/20 | 2,425 | 2,405 |
| eBay Inc. | 3.250% | 10/15/20 | 5,330 | 5,434 |
| eBay Inc. | 2.875% | 8/1/21 | 7,760 | 7,810 |
| eBay Inc. | 3.800% | 3/9/22 | 5,838 | 6,052 |
| eBay Inc. | 2.600% | 7/15/22 | 7,605 | 7,533 |
| eBay Inc. | 2.750% | 1/30/23 | 6,050 | 5,986 |
| eBay Inc. | 3.450% | 8/1/24 | 8,375 | 8,481 |
| eBay Inc. | 3.600% | 6/5/27 | 8,625 | 8,547 |
| eBay Inc. | 4.000% | 7/15/42 | 6,448 | 5,924 |
| Expedia Inc. | 5.950% | 8/15/20 | 7,696 | 8,279 |
| Expedia Inc. | 4.500% | 8/15/24 | 5,130 | 5,358 |
| Expedia Inc. | 5.000% | 2/15/26 | 9,275 | 9,916 |
| ¹⁰ Expedia Inc. | 3.800% | 2/15/28 | 6,560 | 6,338 |
| Ford Holdings LLC | 9.300% | 3/1/30 | 4,325 | 6,109 |
| Ford Motor Co. | 4.346% | 12/8/26 | 12,700 | 13,236 |
| Ford Motor Co. | 6.625% | 10/1/28 | 5,861 | 7,134 |
| Ford Motor Co. | 6.375% | 2/1/29 | 6,944 | 8,120 |
| Ford Motor Co. | 7.450% | 7/16/31 | 18,936 | 24,565 |
| Ford Motor Co. | 4.750% | 1/15/43 | 7,890 | 7,976 |
| Ford Motor Co. | 7.400% | 11/1/46 | 6,675 | 9,062 |
| Ford Motor Co. | 5.291% | 12/8/46 | 16,700 | 18,098 |
| Ford Motor Credit Co. LLC | 2.943% | 1/8/19 | 700 | 704 |
| Ford Motor Credit Co. LLC | 2.375% | 3/12/19 | 24,025 | 24,025 |
| Ford Motor Credit Co. LLC | 2.262% | 3/28/19 | 5,600 | 5,585 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--------------------------------------|--------|---------------|---------------------|----------------------|
| Ford Motor Credit Co. LLC | 1.897% | 8/12/19 | 10,750 | 10,648 |
| Ford Motor Credit Co. LLC | 2.597% | 11/4/19 | 10,100 | 10,097 |
| Ford Motor Credit Co. LLC | 2.681% | 1/9/20 | 18,700 | 18,726 |
| Ford Motor Credit Co. LLC | 8.125% | 1/15/20 | 18,047 | 19,937 |
| Ford Motor Credit Co. LLC | 2.459% | 3/27/20 | 2,002 | 1,995 |
| Ford Motor Credit Co. LLC | 3.157% | 8/4/20 | 4,786 | 4,842 |
| Ford Motor Credit Co. LLC | 2.343% | 11/2/20 | 14,800 | 14,649 |
| Ford Motor Credit Co. LLC | 3.200% | 1/15/21 | 17,125 | 17,367 |
| Ford Motor Credit Co. LLC | 5.750% | 2/1/21 | 20,700 | 22,429 |
| Ford Motor Credit Co. LLC | 3.336% | 3/18/21 | 15,240 | 15,473 |
| Ford Motor Credit Co. LLC | 5.875% | 8/2/21 | 21,636 | 23,700 |
| Ford Motor Credit Co. LLC | 3.219% | 1/9/22 | 6,500 | 6,528 |
| Ford Motor Credit Co. LLC | 3.339% | 3/28/22 | 7,325 | 7,411 |
| Ford Motor Credit Co. LLC | 2.979% | 8/3/22 | 24,200 | 24,114 |
| Ford Motor Credit Co. LLC | 4.250% | 9/20/22 | 7,690 | 8,050 |
| Ford Motor Credit Co. LLC | 3.096% | 5/4/23 | 4,400 | 4,364 |
| Ford Motor Credit Co. LLC | 4.375% | 8/6/23 | 15,020 | 15,774 |
| Ford Motor Credit Co. LLC | 3.810% | 1/9/24 | 9,550 | 9,754 |
| Ford Motor Credit Co. LLC | 3.664% | 9/8/24 | 4,775 | 4,823 |
| Ford Motor Credit Co. LLC | 4.134% | 8/4/25 | 17,403 | 18,021 |
| Ford Motor Credit Co. LLC | 4.389% | 1/8/26 | 10,152 | 10,623 |
| Ford Motor Credit Co. LLC | 3.815% | 11/2/27 | 19,700 | 19,620 |
| General Motors Co. | 4.875% | 10/2/23 | 16,853 | 18,184 |
| General Motors Co. | 4.000% | 4/1/25 | 5,081 | 5,208 |
| General Motors Co. | 5.000% | 4/1/35 | 12,140 | 12,884 |
| General Motors Co. | 6.600% | 4/1/36 | 5,080 | 6,186 |
| General Motors Co. | 5.150% | 4/1/38 | 1,700 | 1,812 |
| General Motors Co. | 6.250% | 10/2/43 | 15,713 | 18,525 |
| General Motors Co. | 5.200% | 4/1/45 | 14,237 | 14,929 |
| General Motors Co. | 6.750% | 4/1/46 | 11,258 | 14,150 |
| General Motors Co. | 5.400% | 4/1/48 | 9,156 | 9,987 |
| General Motors Financial Co. Inc. | 3.100% | 1/15/19 | 17,850 | 17,963 |
| General Motors Financial Co. Inc. | 2.400% | 5/9/19 | 11,429 | 11,428 |
| General Motors Financial Co. Inc. | 3.500% | 7/10/19 | 11,434 | 11,603 |
| General Motors Financial Co. Inc. | 2.350% | 10/4/19 | 8,504 | 8,476 |
| General Motors Financial Co. Inc. | 3.150% | 1/15/20 | 10,175 | 10,275 |
| General Motors Financial Co. Inc. | 2.650% | 4/13/20 | 17,000 | 16,993 |
| General Motors Financial Co. Inc. | 3.200% | 7/13/20 | 38,220 | 38,647 |
| General Motors Financial Co. Inc. | 2.450% | 11/6/20 | 27,900 | 27,665 |
| General Motors Financial Co. Inc. | 3.700% | 11/24/20 | 15,702 | 16,083 |
| General Motors Financial Co. Inc. | 4.200% | 3/1/21 | 9,675 | 10,048 |
| General Motors Financial Co. Inc. | 3.200% | 7/6/21 | 18,181 | 18,354 |
| General Motors Financial Co. Inc. | 4.375% | 9/25/21 | 6,140 | 6,431 |
| General Motors Financial Co. Inc. | 3.450% | 1/14/22 | 6,239 | 6,311 |
| General Motors Financial Co. Inc. | 3.450% | 4/10/22 | 13,644 | 13,821 |
| General Motors Financial Co. Inc. | 3.150% | 6/30/22 | 8,615 | 8,603 |
| General Motors Financial Co. Inc. | 3.700% | 5/9/23 | 15,825 | 16,147 |
| General Motors Financial Co. Inc. | 4.250% | 5/15/23 | 9,132 | 9,522 |
| General Motors Financial Co. Inc. | 3.950% | 4/13/24 | 13,800 | 14,191 |
| General Motors Financial Co. Inc. | 3.500% | 11/7/24 | 20,900 | 20,768 |
| General Motors Financial Co. Inc. | 4.000% | 1/15/25 | 9,650 | 9,909 |
| General Motors Financial Co. Inc. | 4.300% | 7/13/25 | 9,169 | 9,543 |
| General Motors Financial Co. Inc. | 5.250% | 3/1/26 | 5,939 | 6,514 |
| General Motors Financial Co. Inc. | 4.000% | 10/6/26 | 9,520 | 9,650 |
| General Motors Financial Co. Inc. | 4.350% | 1/17/27 | 15,467 | 16,083 |
| Harley-Davidson Inc. | 3.500% | 7/28/25 | 5,425 | 5,536 |
| Harley-Davidson Inc. | 4.625% | 7/28/45 | 5,410 | 5,862 |
| Harman International Industries Inc. | 4.150% | 5/15/25 | 4,125 | 4,291 |
| Home Depot Inc. | 2.000% | 6/15/19 | 10,775 | 10,779 |
| Home Depot Inc. | 1.800% | 6/5/20 | 15,000 | 14,877 |
| Home Depot Inc. | 3.950% | 9/15/20 | 5,225 | 5,449 |
| Home Depot Inc. | 2.000% | 4/1/21 | 9,409 | 9,305 |
| Home Depot Inc. | 4.400% | 4/1/21 | 34,173 | 36,211 |
| Home Depot Inc. | 2.625% | 6/1/22 | 17,500 | 17,587 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------|--------|---------------|---------------------|----------------------|
| Home Depot Inc. | 2.700% | 4/1/23 | 3,715 | 3,743 |
| Home Depot Inc. | 3.750% | 2/15/24 | 10,873 | 11,460 |
| Home Depot Inc. | 3.350% | 9/15/25 | 3,705 | 3,818 |
| Home Depot Inc. | 3.000% | 4/1/26 | 10,750 | 10,754 |
| Home Depot Inc. | 2.125% | 9/15/26 | 7,800 | 7,290 |
| Home Depot Inc. | 2.800% | 9/14/27 | 17,300 | 16,990 |
| Home Depot Inc. | 5.875% | 12/16/36 | 32,488 | 44,076 |
| Home Depot Inc. | 5.400% | 9/15/40 | 5,668 | 7,256 |
| Home Depot Inc. | 5.950% | 4/1/41 | 11,703 | 15,666 |
| Home Depot Inc. | 4.200% | 4/1/43 | 16,350 | 17,929 |
| Home Depot Inc. | 4.875% | 2/15/44 | 11,649 | 13,921 |
| Home Depot Inc. | 4.400% | 3/15/45 | 5,717 | 6,470 |
| Home Depot Inc. | 4.250% | 4/1/46 | 13,308 | 14,850 |
| Home Depot Inc. | 3.900% | 6/15/47 | 6,150 | 6,468 |
| Home Depot Inc. | 3.500% | 9/15/56 | 7,875 | 7,547 |
| Hyatt Hotels Corp. | 5.375% | 8/15/21 | 1,347 | 1,449 |
| Hyatt Hotels Corp. | 3.375% | 7/15/23 | 3,446 | 3,516 |
| Hyatt Hotels Corp. | 4.850% | 3/15/26 | 900 | 980 |
| JD.com Inc. | 3.875% | 4/29/26 | 5,620 | 5,640 |
| Kohl's Corp. | 4.000% | 11/1/21 | 7,655 | 7,872 |
| Kohl's Corp. | 3.250% | 2/1/23 | 1,018 | 1,009 |
| Kohl's Corp. | 4.750% | 12/15/23 | 2,113 | 2,229 |
| Kohl's Corp. | 4.250% | 7/17/25 | 6,875 | 6,997 |
| Kohl's Corp. | 5.550% | 7/17/45 | 3,865 | 3,778 |
| Lear Corp. | 5.250% | 1/15/25 | 6,962 | 7,397 |
| Lear Corp. | 3.800% | 9/15/27 | 4,500 | 4,483 |
| Lowe's Cos. Inc. | 1.150% | 4/15/19 | 4,800 | 4,748 |
| Lowe's Cos. Inc. | 4.625% | 4/15/20 | 350 | 364 |
| Lowe's Cos. Inc. | 3.750% | 4/15/21 | 2,012 | 2,087 |
| Lowe's Cos. Inc. | 3.800% | 11/15/21 | 2,350 | 2,458 |
| Lowe's Cos. Inc. | 3.120% | 4/15/22 | 9,061 | 9,230 |
| Lowe's Cos. Inc. | 3.875% | 9/15/23 | 14,494 | 15,274 |
| Lowe's Cos. Inc. | 3.125% | 9/15/24 | 12,869 | 13,048 |
| Lowe's Cos. Inc. | 3.375% | 9/15/25 | 11,425 | 11,745 |
| Lowe's Cos. Inc. | 2.500% | 4/15/26 | 12,033 | 11,514 |
| Lowe's Cos. Inc. | 3.100% | 5/3/27 | 15,190 | 15,245 |
| Lowe's Cos. Inc. | 6.500% | 3/15/29 | 1,099 | 1,410 |
| Lowe's Cos. Inc. | 4.650% | 4/15/42 | 17,239 | 19,687 |
| Lowe's Cos. Inc. | 4.250% | 9/15/44 | 3,555 | 3,876 |
| Lowe's Cos. Inc. | 4.375% | 9/15/45 | 9,975 | 10,946 |
| Lowe's Cos. Inc. | 3.700% | 4/15/46 | 15,896 | 15,942 |
| Lowe's Cos. Inc. | 4.050% | 5/3/47 | 15,775 | 16,807 |
| Macy's Retail Holdings Inc. | 3.450% | 1/15/21 | 2,735 | 2,748 |
| Macy's Retail Holdings Inc. | 3.875% | 1/15/22 | 1,068 | 1,076 |
| Macy's Retail Holdings Inc. | 2.875% | 2/15/23 | 13,775 | 12,879 |
| Macy's Retail Holdings Inc. | 4.375% | 9/1/23 | 3,410 | 3,439 |
| Macy's Retail Holdings Inc. | 3.625% | 6/1/24 | 1,375 | 1,324 |
| Macy's Retail Holdings Inc. | 6.650% | 7/15/24 | 105 | 115 |
| Macy's Retail Holdings Inc. | 6.900% | 4/1/29 | 14,490 | 15,307 |
| Macy's Retail Holdings Inc. | 4.500% | 12/15/34 | 7,107 | 6,068 |
| Macy's Retail Holdings Inc. | 6.375% | 3/15/37 | 4,245 | 4,326 |
| Magna International Inc. | 3.625% | 6/15/24 | 7,277 | 7,510 |
| Magna International Inc. | 4.150% | 10/1/25 | 1,518 | 1,616 |
| Marriott International Inc. | 3.000% | 3/1/19 | 2,871 | 2,888 |
| Marriott International Inc. | 3.375% | 10/15/20 | 9,058 | 9,236 |
| Marriott International Inc. | 2.875% | 3/1/21 | 4,550 | 4,581 |
| Marriott International Inc. | 3.125% | 10/15/21 | 3,992 | 4,038 |
| Marriott International Inc. | 2.300% | 1/15/22 | 3,250 | 3,193 |
| Marriott International Inc. | 3.250% | 9/15/22 | 3,000 | 3,044 |
| Marriott International Inc. | 3.750% | 3/15/25 | 4,800 | 4,930 |
| Marriott International Inc. | 3.750% | 10/1/25 | 4,460 | 4,585 |
| Marriott International Inc. | 3.125% | 6/15/26 | 7,130 | 7,010 |
| Mastercard Inc. | 2.000% | 4/1/19 | 7,275 | 7,268 |
| Mastercard Inc. | 2.000% | 11/21/21 | 5,250 | 5,168 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------------|--------|---------------|---------------------|----------------------|
| Mastercard Inc. | 3.375% | 4/1/24 | 9,890 | 10,263 |
| Mastercard Inc. | 2.950% | 11/21/26 | 8,340 | 8,337 |
| Mastercard Inc. | 3.800% | 11/21/46 | 5,240 | 5,560 |
| McDonald's Corp. | 5.000% | 2/1/19 | 4,565 | 4,697 |
| McDonald's Corp. | 1.875% | 5/29/19 | 6,860 | 6,837 |
| McDonald's Corp. | 3.500% | 7/15/20 | 115 | 118 |
| McDonald's Corp. | 2.750% | 12/9/20 | 6,468 | 6,534 |
| McDonald's Corp. | 3.625% | 5/20/21 | 1,370 | 1,419 |
| McDonald's Corp. | 2.625% | 1/15/22 | 13,937 | 13,942 |
| McDonald's Corp. | 3.250% | 6/10/24 | 25 | 25 |
| McDonald's Corp. | 3.375% | 5/26/25 | 8,540 | 8,737 |
| McDonald's Corp. | 3.700% | 1/30/26 | 17,879 | 18,634 |
| McDonald's Corp. | 3.500% | 3/1/27 | 10,250 | 10,563 |
| McDonald's Corp. | 4.700% | 12/9/35 | 11,098 | 12,600 |
| McDonald's Corp. | 6.300% | 10/15/37 | 4,681 | 6,209 |
| McDonald's Corp. | 6.300% | 3/1/38 | 11,103 | 14,754 |
| McDonald's Corp. | 5.700% | 2/1/39 | 10,552 | 13,135 |
| McDonald's Corp. | 3.700% | 2/15/42 | 6,639 | 6,479 |
| McDonald's Corp. | 3.625% | 5/1/43 | 5,133 | 4,856 |
| McDonald's Corp. | 4.600% | 5/26/45 | 6,269 | 6,921 |
| McDonald's Corp. | 4.875% | 12/9/45 | 18,025 | 20,885 |
| McDonald's Corp. | 4.450% | 3/1/47 | 5,950 | 6,469 |
| NIKE Inc. | 2.250% | 5/1/23 | 430 | 427 |
| NIKE Inc. | 2.375% | 11/1/26 | 13,470 | 12,806 |
| NIKE Inc. | 3.625% | 5/1/43 | 5,218 | 5,228 |
| NIKE Inc. | 3.875% | 11/1/45 | 13,344 | 13,929 |
| NIKE Inc. | 3.375% | 11/1/46 | 4,000 | 3,844 |
| Nordstrom Inc. | 4.750% | 5/1/20 | 4,500 | 4,688 |
| Nordstrom Inc. | 4.000% | 10/15/21 | 9,666 | 9,941 |
| Nordstrom Inc. | 4.000% | 3/15/27 | 6,250 | 6,186 |
| Nordstrom Inc. | 6.950% | 3/15/28 | 1,250 | 1,410 |
| Nordstrom Inc. | 5.000% | 1/15/44 | 10,632 | 10,180 |
| NVR Inc. | 3.950% | 9/15/22 | 7,861 | 8,226 |
| O'Reilly Automotive Inc. | 4.875% | 1/14/21 | 900 | 952 |
| O'Reilly Automotive Inc. | 4.625% | 9/15/21 | 5,393 | 5,728 |
| O'Reilly Automotive Inc. | 3.800% | 9/1/22 | 3,941 | 4,116 |
| O'Reilly Automotive Inc. | 3.850% | 6/15/23 | 6,625 | 6,932 |
| O'Reilly Automotive Inc. | 3.550% | 3/15/26 | 2,075 | 2,089 |
| O'Reilly Automotive Inc. | 3.600% | 9/1/27 | 8,950 | 8,961 |
| PACCAR Financial Corp. | 1.300% | 5/10/19 | 6,400 | 6,331 |
| PACCAR Financial Corp. | 2.200% | 9/15/19 | 2,350 | 2,353 |
| PACCAR Financial Corp. | 2.500% | 8/14/20 | 3,200 | 3,217 |
| PACCAR Financial Corp. | 2.050% | 11/13/20 | 5,450 | 5,395 |
| PACCAR Financial Corp. | 2.250% | 2/25/21 | 3,000 | 2,982 |
| PACCAR Financial Corp. | 2.300% | 8/10/22 | 4,875 | 4,801 |
| Priceline Group Inc. | 2.750% | 3/15/23 | 6,300 | 6,208 |
| Priceline Group Inc. | 3.650% | 3/15/25 | 3,625 | 3,667 |
| Priceline Group Inc. | 3.600% | 6/1/26 | 21,255 | 21,340 |
| Priceline Group Inc. | 3.550% | 3/15/28 | 6,850 | 6,778 |
| QVC Inc. | 3.125% | 4/1/19 | 3,165 | 3,180 |
| QVC Inc. | 5.125% | 7/2/22 | 2,275 | 2,403 |
| QVC Inc. | 4.375% | 3/15/23 | 1,776 | 1,816 |
| QVC Inc. | 4.850% | 4/1/24 | 6,763 | 7,076 |
| QVC Inc. | 4.450% | 2/15/25 | 850 | 869 |
| QVC Inc. | 5.450% | 8/15/34 | 2,950 | 2,962 |
| QVC Inc. | 5.950% | 3/15/43 | 4,423 | 4,409 |
| Ralph Lauren Corp. | 2.625% | 8/18/20 | 3,000 | 3,013 |
| Royal Caribbean Cruises Ltd. | 2.650% | 11/28/20 | 2,550 | 2,550 |
| Royal Caribbean Cruises Ltd. | 5.250% | 11/15/22 | 4,500 | 4,939 |
| Royal Caribbean Cruises Ltd. | 3.700% | 3/15/28 | 7,300 | 7,218 |
| Starbucks Corp. | 2.200% | 11/22/20 | 4,000 | 3,999 |
| Starbucks Corp. | 2.100% | 2/4/21 | 6,620 | 6,572 |
| Starbucks Corp. | 2.700% | 6/15/22 | 3,675 | 3,699 |
| Starbucks Corp. | 3.850% | 10/1/23 | 3,380 | 3,585 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---------------------------|--------|---------------|---------------------|----------------------|
| Starbucks Corp. | 2.450% | 6/15/26 | 11,100 | 10,636 |
| Starbucks Corp. | 4.300% | 6/15/45 | 3,631 | 4,002 |
| Starbucks Corp. | 3.750% | 12/1/47 | 5,475 | 5,550 |
| Tapestry Inc. | 3.000% | 7/15/22 | 3,700 | 3,665 |
| Tapestry Inc. | 4.250% | 4/1/25 | 5,125 | 5,236 |
| Tapestry Inc. | 4.125% | 7/15/27 | 6,775 | 6,780 |
| Target Corp. | 2.300% | 6/26/19 | 9,965 | 9,993 |
| Target Corp. | 3.875% | 7/15/20 | 775 | 807 |
| Target Corp. | 2.900% | 1/15/22 | 7,417 | 7,526 |
| Target Corp. | 3.500% | 7/1/24 | 13,995 | 14,561 |
| Target Corp. | 2.500% | 4/15/26 | 7,358 | 7,061 |
| Target Corp. | 6.350% | 11/1/32 | 5,366 | 6,903 |
| Target Corp. | 6.500% | 10/15/37 | 5,137 | 7,016 |
| Target Corp. | 7.000% | 1/15/38 | 5,120 | 7,437 |
| Target Corp. | 4.000% | 7/1/42 | 15,183 | 15,583 |
| Target Corp. | 3.625% | 4/15/46 | 9,825 | 9,539 |
| Target Corp. | 3.900% | 11/15/47 | 15,075 | 15,277 |
| TJX Cos. Inc. | 2.750% | 6/15/21 | 8,570 | 8,673 |
| TJX Cos. Inc. | 2.500% | 5/15/23 | 2,650 | 2,601 |
| TJX Cos. Inc. | 2.250% | 9/15/26 | 17,340 | 16,268 |
| Toyota Motor Credit Corp. | 1.700% | 1/9/19 | 7,800 | 7,769 |
| Toyota Motor Credit Corp. | 2.100% | 1/17/19 | 10,225 | 10,232 |
| Toyota Motor Credit Corp. | 1.700% | 2/19/19 | 13,820 | 13,770 |
| Toyota Motor Credit Corp. | 1.400% | 5/20/19 | 14,250 | 14,110 |
| Toyota Motor Credit Corp. | 2.125% | 7/18/19 | 14,635 | 14,640 |
| Toyota Motor Credit Corp. | 1.550% | 10/18/19 | 1,700 | 1,684 |
| Toyota Motor Credit Corp. | 2.150% | 3/12/20 | 18,750 | 18,714 |
| Toyota Motor Credit Corp. | 1.950% | 4/17/20 | 7,650 | 7,599 |
| Toyota Motor Credit Corp. | 4.500% | 6/17/20 | 8,010 | 8,430 |
| Toyota Motor Credit Corp. | 4.250% | 1/11/21 | 2,575 | 2,713 |
| Toyota Motor Credit Corp. | 1.900% | 4/8/21 | 16,200 | 15,936 |
| Toyota Motor Credit Corp. | 2.750% | 5/17/21 | 7,275 | 7,354 |
| Toyota Motor Credit Corp. | 3.400% | 9/15/21 | 10,556 | 10,911 |
| Toyota Motor Credit Corp. | 2.600% | 1/11/22 | 11,850 | 11,890 |
| Toyota Motor Credit Corp. | 3.300% | 1/12/22 | 15,961 | 16,433 |
| Toyota Motor Credit Corp. | 2.800% | 7/13/22 | 3,283 | 3,316 |
| Toyota Motor Credit Corp. | 2.150% | 9/8/22 | 15,700 | 15,430 |
| Toyota Motor Credit Corp. | 2.625% | 1/10/23 | 8,675 | 8,672 |
| Toyota Motor Credit Corp. | 2.250% | 10/18/23 | 5,000 | 4,882 |
| Toyota Motor Credit Corp. | 2.900% | 4/17/24 | 5,200 | 5,249 |
| Toyota Motor Credit Corp. | 3.200% | 1/11/27 | 7,659 | 7,764 |
| VF Corp. | 3.500% | 9/1/21 | 5,550 | 5,714 |
| VF Corp. | 6.450% | 11/1/37 | 5,169 | 6,762 |
| Visa Inc. | 2.200% | 12/14/20 | 33,030 | 33,012 |
| Visa Inc. | 2.150% | 9/15/22 | 5,979 | 5,885 |
| Visa Inc. | 2.800% | 12/14/22 | 31,850 | 32,270 |
| Visa Inc. | 3.150% | 12/14/25 | 52,452 | 53,562 |
| Visa Inc. | 2.750% | 9/15/27 | 6,528 | 6,438 |
| Visa Inc. | 4.150% | 12/14/35 | 15,917 | 17,662 |
| Visa Inc. | 4.300% | 12/14/45 | 38,195 | 43,443 |
| Visa Inc. | 3.650% | 9/15/47 | 7,325 | 7,481 |
| Wal-Mart Stores Inc. | 1.750% | 10/9/19 | 18,940 | 18,873 |
| Wal-Mart Stores Inc. | 3.250% | 10/25/20 | 28,261 | 29,120 |
| Wal-Mart Stores Inc. | 1.900% | 12/15/20 | 43,150 | 42,868 |
| Wal-Mart Stores Inc. | 4.250% | 4/15/21 | 4,919 | 5,228 |
| Wal-Mart Stores Inc. | 2.350% | 12/15/22 | 28,650 | 28,496 |
| Wal-Mart Stores Inc. | 2.550% | 4/11/23 | 23,685 | 23,761 |
| Wal-Mart Stores Inc. | 3.300% | 4/22/24 | 18,173 | 18,849 |
| Wal-Mart Stores Inc. | 2.650% | 12/15/24 | 24,255 | 24,231 |
| Wal-Mart Stores Inc. | 5.875% | 4/5/27 | 20,530 | 25,504 |
| Wal-Mart Stores Inc. | 7.550% | 2/15/30 | 11,255 | 16,233 |
| Wal-Mart Stores Inc. | 5.250% | 9/1/35 | 18,239 | 23,015 |
| Wal-Mart Stores Inc. | 6.200% | 4/15/38 | 11,619 | 16,392 |
| Wal-Mart Stores Inc. | 5.625% | 4/1/40 | 7,200 | 9,708 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------------------|--------|---------------|---------------------|----------------------|
| Wal-Mart Stores Inc. | 4.875% | 7/8/40 | 7,075 | 8,741 |
| Wal-Mart Stores Inc. | 5.000% | 10/25/40 | 6,255 | 7,841 |
| Wal-Mart Stores Inc. | 5.625% | 4/15/41 | 17,986 | 24,479 |
| Wal-Mart Stores Inc. | 4.000% | 4/11/43 | 11,222 | 12,330 |
| Wal-Mart Stores Inc. | 4.750% | 10/2/43 | 13,942 | 17,170 |
| Wal-Mart Stores Inc. | 4.300% | 4/22/44 | 7,532 | 8,785 |
| Wal-Mart Stores Inc. | 3.625% | 12/15/47 | 9,515 | 9,981 |
| Walgreen Co. | 5.250% | 1/15/19 | 3,862 | 3,969 |
| Walgreen Co. | 3.100% | 9/15/22 | 12,722 | 12,774 |
| Walgreen Co. | 4.400% | 9/15/42 | 7,750 | 7,839 |
| Walgreens Boots Alliance Inc. | 2.700% | 11/18/19 | 13,380 | 13,464 |
| Walgreens Boots Alliance Inc. | 3.300% | 11/18/21 | 12,635 | 12,844 |
| Walgreens Boots Alliance Inc. | 3.800% | 11/18/24 | 24,176 | 24,697 |
| Walgreens Boots Alliance Inc. | 3.450% | 6/1/26 | 30,800 | 30,457 |
| Walgreens Boots Alliance Inc. | 4.500% | 11/18/34 | 3,290 | 3,435 |
| Walgreens Boots Alliance Inc. | 4.800% | 11/18/44 | 14,974 | 16,050 |
| Walgreens Boots Alliance Inc. | 4.650% | 6/1/46 | 15,425 | 16,243 |
| Western Union Co. | 5.253% | 4/1/20 | 4,026 | 4,243 |
| Western Union Co. | 3.600% | 3/15/22 | 11,700 | 11,996 |
| Western Union Co. | 6.200% | 11/17/36 | 3,623 | 3,903 |
| Western Union Co. | 6.200% | 6/21/40 | 3,400 | 3,626 |
| Wyndham Worldwide Corp. | 4.250% | 3/1/22 | 13,648 | 13,885 |
| Wyndham Worldwide Corp. | 3.900% | 3/1/23 | 2,225 | 2,205 |
| Wyndham Worldwide Corp. | 5.100% | 10/1/25 | 2,516 | 2,652 |
| Wyndham Worldwide Corp. | 4.500% | 4/1/27 | 1,600 | 1,628 |
| Consumer Noncyclical (4.4%) | | | | |
| Abbott Laboratories | 5.125% | 4/1/19 | 14,846 | 15,368 |
| Abbott Laboratories | 2.350% | 11/22/19 | 31,475 | 31,525 |
| Abbott Laboratories | 2.000% | 3/15/20 | 7,250 | 7,188 |
| Abbott Laboratories | 4.125% | 5/27/20 | 9,743 | 10,103 |
| Abbott Laboratories | 2.800% | 9/15/20 | 5,650 | 5,673 |
| Abbott Laboratories | 2.900% | 11/30/21 | 32,425 | 32,766 |
| Abbott Laboratories | 2.550% | 3/15/22 | 7,050 | 6,979 |
| Abbott Laboratories | 3.250% | 4/15/23 | 9,425 | 9,537 |
| Abbott Laboratories | 3.400% | 11/30/23 | 25,000 | 25,436 |
| Abbott Laboratories | 2.950% | 3/15/25 | 4,175 | 4,110 |
| Abbott Laboratories | 3.875% | 9/15/25 | 3,575 | 3,708 |
| Abbott Laboratories | 3.750% | 11/30/26 | 40,480 | 41,577 |
| Abbott Laboratories | 4.750% | 11/30/36 | 22,110 | 24,848 |
| Abbott Laboratories | 6.150% | 11/30/37 | 5,641 | 7,112 |
| Abbott Laboratories | 6.000% | 4/1/39 | 1,425 | 1,787 |
| Abbott Laboratories | 5.300% | 5/27/40 | 2,603 | 3,019 |
| Abbott Laboratories | 4.750% | 4/15/43 | 8,275 | 9,195 |
| Abbott Laboratories | 4.900% | 11/30/46 | 40,660 | 46,411 |
| AbbVie Inc. | 2.500% | 5/14/20 | 39,568 | 39,659 |
| AbbVie Inc. | 2.300% | 5/14/21 | 10,085 | 10,012 |
| AbbVie Inc. | 2.900% | 11/6/22 | 24,150 | 24,220 |
| AbbVie Inc. | 3.200% | 11/6/22 | 24,842 | 25,227 |
| AbbVie Inc. | 2.850% | 5/14/23 | 16,975 | 16,937 |
| AbbVie Inc. | 3.600% | 5/14/25 | 39,715 | 40,816 |
| AbbVie Inc. | 3.200% | 5/14/26 | 21,492 | 21,422 |
| AbbVie Inc. | 4.500% | 5/14/35 | 23,258 | 25,551 |
| AbbVie Inc. | 4.300% | 5/14/36 | 11,081 | 11,863 |
| AbbVie Inc. | 4.400% | 11/6/42 | 29,888 | 32,034 |
| AbbVie Inc. | 4.700% | 5/14/45 | 28,416 | 31,686 |
| AbbVie Inc. | 4.450% | 5/14/46 | 20,900 | 22,583 |
| Actavis Inc. | 3.250% | 10/1/22 | 18,192 | 18,219 |
| Actavis Inc. | 4.625% | 10/1/42 | 2,509 | 2,584 |
| Agilent Technologies Inc. | 5.000% | 7/15/20 | 8,405 | 8,914 |
| Agilent Technologies Inc. | 3.200% | 10/1/22 | 6,150 | 6,194 |
| Agilent Technologies Inc. | 3.875% | 7/15/23 | 5,706 | 5,916 |
| Agilent Technologies Inc. | 3.050% | 9/22/26 | 7,775 | 7,500 |
| Ahold Finance USA LLC | 6.875% | 5/1/29 | 855 | 1,055 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------------|--------|---------------|---------------------|----------------------|
| AHS Hospital Corp. | 5.024% | 7/1/45 | 4,450 | 5,362 |
| Allergan Funding SCS | 2.450% | 6/15/19 | 5,225 | 5,226 |
| Allergan Funding SCS | 3.000% | 3/12/20 | 40,496 | 40,802 |
| Allergan Funding SCS | 3.450% | 3/15/22 | 26,959 | 27,365 |
| Allergan Funding SCS | 3.850% | 6/15/24 | 13,246 | 13,554 |
| Allergan Funding SCS | 3.800% | 3/15/25 | 52,764 | 53,505 |
| Allergan Funding SCS | 4.550% | 3/15/35 | 29,075 | 30,631 |
| Allergan Funding SCS | 4.850% | 6/15/44 | 22,491 | 24,106 |
| Allergan Funding SCS | 4.750% | 3/15/45 | 13,923 | 14,797 |
| Allergan Inc. | 3.375% | 9/15/20 | 835 | 851 |
| Allergan Inc. | 2.800% | 3/15/23 | 4,290 | 4,217 |
| Altria Group Inc. | 9.250% | 8/6/19 | 10,904 | 12,090 |
| Altria Group Inc. | 2.625% | 1/14/20 | 18,443 | 18,554 |
| Altria Group Inc. | 4.750% | 5/5/21 | 14,830 | 15,890 |
| Altria Group Inc. | 2.850% | 8/9/22 | 19,170 | 19,273 |
| Altria Group Inc. | 2.950% | 5/2/23 | 7,990 | 8,011 |
| Altria Group Inc. | 4.000% | 1/31/24 | 11,662 | 12,368 |
| Altria Group Inc. | 2.625% | 9/16/26 | 2,850 | 2,755 |
| Altria Group Inc. | 4.250% | 8/9/42 | 12,063 | 12,583 |
| Altria Group Inc. | 4.500% | 5/2/43 | 12,417 | 13,412 |
| Altria Group Inc. | 5.375% | 1/31/44 | 17,773 | 21,626 |
| Altria Group Inc. | 3.875% | 9/16/46 | 8,275 | 8,191 |
| AmerisourceBergen Corp. | 3.500% | 11/15/21 | 8,419 | 8,610 |
| AmerisourceBergen Corp. | 3.400% | 5/15/24 | 6,025 | 6,134 |
| AmerisourceBergen Corp. | 3.250% | 3/1/25 | 4,865 | 4,904 |
| AmerisourceBergen Corp. | 3.450% | 12/15/27 | 6,250 | 6,206 |
| AmerisourceBergen Corp. | 4.250% | 3/1/45 | 4,609 | 4,584 |
| AmerisourceBergen Corp. | 4.300% | 12/15/47 | 8,400 | 8,494 |
| Amgen Inc. | 5.700% | 2/1/19 | 18,038 | 18,694 |
| Amgen Inc. | 1.900% | 5/10/19 | 16,650 | 16,614 |
| Amgen Inc. | 2.200% | 5/22/19 | 14,568 | 14,573 |
| Amgen Inc. | 2.125% | 5/1/20 | 8,560 | 8,513 |
| Amgen Inc. | 2.200% | 5/11/20 | 12,750 | 12,707 |
| Amgen Inc. | 3.450% | 10/1/20 | 2,266 | 2,326 |
| Amgen Inc. | 4.100% | 6/15/21 | 13,330 | 13,934 |
| Amgen Inc. | 1.850% | 8/19/21 | 8,341 | 8,136 |
| Amgen Inc. | 3.875% | 11/15/21 | 8,855 | 9,249 |
| Amgen Inc. | 2.700% | 5/1/22 | 5,320 | 5,315 |
| Amgen Inc. | 2.650% | 5/11/22 | 6,100 | 6,084 |
| Amgen Inc. | 3.625% | 5/15/22 | 16,679 | 17,251 |
| Amgen Inc. | 2.250% | 8/19/23 | 14,550 | 14,103 |
| Amgen Inc. | 3.625% | 5/22/24 | 12,280 | 12,778 |
| Amgen Inc. | 3.125% | 5/1/25 | 9,082 | 9,118 |
| Amgen Inc. | 2.600% | 8/19/26 | 12,850 | 12,306 |
| Amgen Inc. | 3.200% | 11/2/27 | 7,115 | 7,130 |
| Amgen Inc. | 4.950% | 10/1/41 | 7,040 | 8,137 |
| Amgen Inc. | 5.150% | 11/15/41 | 250 | 299 |
| Amgen Inc. | 4.400% | 5/1/45 | 23,823 | 25,882 |
| Amgen Inc. | 4.563% | 6/15/48 | 33,607 | 37,277 |
| Amgen Inc. | 4.663% | 6/15/51 | 48,124 | 53,847 |
| Anheuser-Busch Cos. LLC | 5.000% | 3/1/19 | 3,020 | 3,119 |
| Anheuser-Busch InBev Finance Inc. | 1.900% | 2/1/19 | 53,456 | 53,346 |
| Anheuser-Busch InBev Finance Inc. | 2.150% | 2/1/19 | 14,230 | 14,232 |
| Anheuser-Busch InBev Finance Inc. | 2.650% | 2/1/21 | 75,789 | 76,157 |
| Anheuser-Busch InBev Finance Inc. | 2.625% | 1/17/23 | 25,006 | 24,866 |
| Anheuser-Busch InBev Finance Inc. | 3.300% | 2/1/23 | 76,495 | 78,202 |
| Anheuser-Busch InBev Finance Inc. | 3.700% | 2/1/24 | 12,250 | 12,803 |
| Anheuser-Busch InBev Finance Inc. | 3.650% | 2/1/26 | 119,872 | 123,644 |
| Anheuser-Busch InBev Finance Inc. | 4.700% | 2/1/36 | 67,707 | 75,964 |
| Anheuser-Busch InBev Finance Inc. | 4.000% | 1/17/43 | 11,888 | 12,031 |
| Anheuser-Busch InBev Finance Inc. | 4.625% | 2/1/44 | 6,780 | 7,493 |
| Anheuser-Busch InBev Finance Inc. | 4.900% | 2/1/46 | 122,438 | 141,748 |
| Anheuser-Busch InBev Worldwide Inc. | 7.750% | 1/15/19 | 19,042 | 20,113 |
| Anheuser-Busch InBev Worldwide Inc. | 6.875% | 11/15/19 | 12,880 | 13,957 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Anheuser-Busch InBev Worldwide Inc. | 5.375% | 1/15/20 | 36,587 | 38,742 |
| Anheuser-Busch InBev Worldwide Inc. | 5.000% | 4/15/20 | 9,857 | 10,450 |
| Anheuser-Busch InBev Worldwide Inc. | 4.375% | 2/15/21 | 2,624 | 2,769 |
| Anheuser-Busch InBev Worldwide Inc. | 3.750% | 1/15/22 | 4,061 | 4,240 |
| Anheuser-Busch InBev Worldwide Inc. | 2.500% | 7/15/22 | 31,105 | 30,835 |
| Anheuser-Busch InBev Worldwide Inc. | 8.200% | 1/15/39 | 3,018 | 4,789 |
| Anheuser-Busch InBev Worldwide Inc. | 4.950% | 1/15/42 | 17,728 | 20,542 |
| Anheuser-Busch InBev Worldwide Inc. | 3.750% | 7/15/42 | 20,805 | 20,271 |
| Anheuser-Busch InBev Worldwide Inc. | 4.439% | 10/6/48 | 27,249 | 29,743 |
| Archer-Daniels-Midland Co. | 4.479% | 3/1/21 | 5,118 | 5,433 |
| Archer-Daniels-Midland Co. | 2.500% | 8/11/26 | 11,242 | 10,732 |
| Archer-Daniels-Midland Co. | 5.935% | 10/1/32 | 3,305 | 4,094 |
| Archer-Daniels-Midland Co. | 5.375% | 9/15/35 | 2,538 | 3,081 |
| Archer-Daniels-Midland Co. | 4.535% | 3/26/42 | 3,700 | 4,119 |
| Archer-Daniels-Midland Co. | 4.016% | 4/16/43 | 7,344 | 7,706 |
| Archer-Daniels-Midland Co. | 3.750% | 9/15/47 | 6,225 | 6,299 |
| Ascension Health | 3.945% | 11/15/46 | 3,300 | 3,464 |
| 5 Ascension Health | 4.847% | 11/15/53 | 8,200 | 9,625 |
| AstraZeneca plc | 1.950% | 9/18/19 | 9,455 | 9,391 |
| AstraZeneca plc | 2.375% | 11/16/20 | 21,685 | 21,637 |
| AstraZeneca plc | 2.375% | 6/12/22 | 10,125 | 9,940 |
| AstraZeneca plc | 3.375% | 11/16/25 | 17,700 | 17,957 |
| AstraZeneca plc | 3.125% | 6/12/27 | 8,150 | 8,065 |
| AstraZeneca plc | 6.450% | 9/15/37 | 25,294 | 34,172 |
| AstraZeneca plc | 4.000% | 9/18/42 | 9,836 | 10,000 |
| AstraZeneca plc | 4.375% | 11/16/45 | 11,089 | 12,051 |
| 10 BAT Capital Corp. | 2.297% | 8/14/20 | 27,900 | 27,737 |
| 10 BAT Capital Corp. | 2.764% | 8/15/22 | 21,075 | 20,956 |
| 10 BAT Capital Corp. | 3.222% | 8/15/24 | 26,050 | 26,052 |
| 10 BAT Capital Corp. | 3.557% | 8/15/27 | 40,800 | 40,840 |
| 10 BAT Capital Corp. | 4.390% | 8/15/37 | 30,125 | 31,556 |
| 10 BAT Capital Corp. | 4.540% | 8/15/47 | 24,900 | 26,211 |
| Baxalta Inc. | 2.875% | 6/23/20 | 9,365 | 9,415 |
| Baxalta Inc. | 3.600% | 6/23/22 | 5,465 | 5,584 |
| Baxalta Inc. | 4.000% | 6/23/25 | 19,052 | 19,681 |
| Baxalta Inc. | 5.250% | 6/23/45 | 11,760 | 13,647 |
| Baxter International Inc. | 1.700% | 8/15/21 | 7,350 | 7,127 |
| Baxter International Inc. | 2.600% | 8/15/26 | 2,525 | 2,404 |
| Baxter International Inc. | 3.500% | 8/15/46 | 4,550 | 4,191 |
| Baylor Scott & White Holdings Texas Revenue | 4.185% | 11/15/45 | 6,410 | 6,828 |
| Beam Suntory Inc. | 3.250% | 5/15/22 | 2,050 | 2,084 |
| Beam Suntory Inc. | 3.250% | 6/15/23 | 1,050 | 1,062 |
| Becton Dickinson & Co. | 2.133% | 6/6/19 | 7,850 | 7,834 |
| Becton Dickinson & Co. | 2.675% | 12/15/19 | 11,767 | 11,819 |
| Becton Dickinson & Co. | 2.404% | 6/5/20 | 10,025 | 9,968 |
| Becton Dickinson & Co. | 3.250% | 11/12/20 | 6,349 | 6,462 |
| Becton Dickinson & Co. | 3.125% | 11/8/21 | 10,218 | 10,273 |
| Becton Dickinson & Co. | 2.894% | 6/6/22 | 19,180 | 19,077 |
| Becton Dickinson & Co. | 3.300% | 3/1/23 | 3,950 | 3,970 |
| Becton Dickinson & Co. | 3.875% | 5/15/24 | 100 | 101 |
| Becton Dickinson & Co. | 3.363% | 6/6/24 | 13,400 | 13,445 |
| Becton Dickinson & Co. | 3.734% | 12/15/24 | 14,332 | 14,658 |
| Becton Dickinson & Co. | 3.700% | 6/6/27 | 25,775 | 25,970 |
| Becton Dickinson & Co. | 5.000% | 11/12/40 | 2,875 | 3,191 |
| Becton Dickinson & Co. | 4.875% | 5/15/44 | 650 | 694 |
| Becton Dickinson & Co. | 4.685% | 12/15/44 | 18,575 | 20,229 |
| Becton Dickinson & Co. | 4.669% | 6/6/47 | 10,150 | 10,925 |
| Bestfoods | 7.250% | 12/15/26 | 250 | 329 |
| Bio-Rad Laboratories Inc. | 4.875% | 12/15/20 | 3,400 | 3,596 |
| Biogen Inc. | 2.900% | 9/15/20 | 20,080 | 20,363 |
| Biogen Inc. | 3.625% | 9/15/22 | 9,329 | 9,647 |
| Biogen Inc. | 4.050% | 9/15/25 | 22,850 | 24,190 |
| Biogen Inc. | 5.200% | 9/15/45 | 26,016 | 30,853 |
| Boston Children's Hospital Corp. Revenue | 4.115% | 1/1/47 | 2,300 | 2,438 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Boston Scientific Corp. | 6.000% | 1/15/20 | 10,553 | 11,253 |
| Boston Scientific Corp. | 3.375% | 5/15/22 | 3,375 | 3,423 |
| Boston Scientific Corp. | 4.125% | 10/1/23 | 3,650 | 3,821 |
| Boston Scientific Corp. | 3.850% | 5/15/25 | 6,125 | 6,297 |
| Boston Scientific Corp. | 7.000% | 11/15/35 | 7,070 | 9,118 |
| Boston Scientific Corp. | 7.375% | 1/15/40 | 1,355 | 1,869 |
| Bristol-Myers Squibb Co. | 1.600% | 2/27/19 | 6,225 | 6,196 |
| Bristol-Myers Squibb Co. | 1.750% | 3/1/19 | 1,870 | 1,864 |
| Bristol-Myers Squibb Co. | 2.000% | 8/1/22 | 12,965 | 12,678 |
| Bristol-Myers Squibb Co. | 7.150% | 6/15/23 | 400 | 485 |
| Bristol-Myers Squibb Co. | 3.250% | 11/1/23 | 1,700 | 1,761 |
| Bristol-Myers Squibb Co. | 3.250% | 8/1/42 | 6,621 | 6,356 |
| Bristol-Myers Squibb Co. | 4.500% | 3/1/44 | 2,175 | 2,495 |
| Brown-Forman Corp. | 4.500% | 7/15/45 | 5,298 | 5,953 |
| Bunge Ltd. Finance Corp. | 8.500% | 6/15/19 | 6,880 | 7,448 |
| Bunge Ltd. Finance Corp. | 3.500% | 11/24/20 | 3,250 | 3,312 |
| Bunge Ltd. Finance Corp. | 3.000% | 9/25/22 | 5,300 | 5,237 |
| Bunge Ltd. Finance Corp. | 3.250% | 8/15/26 | 4,840 | 4,620 |
| Bunge Ltd. Finance Corp. | 3.750% | 9/25/27 | 8,750 | 8,551 |
| Campbell Soup Co. | 4.250% | 4/15/21 | 1,641 | 1,723 |
| Campbell Soup Co. | 2.500% | 8/2/22 | 1,425 | 1,409 |
| Campbell Soup Co. | 3.300% | 3/19/25 | 3,225 | 3,214 |
| Campbell Soup Co. | 3.800% | 8/2/42 | 3,328 | 3,192 |
| Cardinal Health Inc. | 1.948% | 6/14/19 | 8,000 | 7,952 |
| Cardinal Health Inc. | 4.625% | 12/15/20 | 12,165 | 12,786 |
| Cardinal Health Inc. | 2.616% | 6/15/22 | 6,305 | 6,206 |
| Cardinal Health Inc. | 3.200% | 6/15/22 | 3,350 | 3,360 |
| Cardinal Health Inc. | 3.200% | 3/15/23 | 8,033 | 8,039 |
| Cardinal Health Inc. | 3.079% | 6/15/24 | 5,205 | 5,122 |
| Cardinal Health Inc. | 3.500% | 11/15/24 | 500 | 504 |
| Cardinal Health Inc. | 3.750% | 9/15/25 | 3,800 | 3,873 |
| Cardinal Health Inc. | 3.410% | 6/15/27 | 13,474 | 13,181 |
| Cardinal Health Inc. | 4.600% | 3/15/43 | 1,700 | 1,743 |
| Cardinal Health Inc. | 4.500% | 11/15/44 | 3,725 | 3,799 |
| Cardinal Health Inc. | 4.900% | 9/15/45 | 4,120 | 4,411 |
| Cardinal Health Inc. | 4.368% | 6/15/47 | 6,100 | 6,034 |
| Catholic Health Initiatives Colorado GO | 2.950% | 11/1/22 | 4,987 | 4,939 |
| 5 Catholic Health Initiatives Colorado GO | 4.350% | 11/1/42 | 9,175 | 8,853 |
| Celgene Corp. | 2.250% | 5/15/19 | 7,780 | 7,763 |
| Celgene Corp. | 2.875% | 8/15/20 | 16,293 | 16,443 |
| Celgene Corp. | 3.950% | 10/15/20 | 16,616 | 17,224 |
| Celgene Corp. | 3.250% | 8/15/22 | 7,900 | 8,017 |
| Celgene Corp. | 3.550% | 8/15/22 | 6,455 | 6,628 |
| Celgene Corp. | 2.750% | 2/15/23 | 7,000 | 6,926 |
| Celgene Corp. | 4.000% | 8/15/23 | 5,345 | 5,587 |
| Celgene Corp. | 3.625% | 5/15/24 | 13,575 | 13,956 |
| Celgene Corp. | 3.875% | 8/15/25 | 26,443 | 27,343 |
| Celgene Corp. | 3.450% | 11/15/27 | 5,437 | 5,448 |
| Celgene Corp. | 5.700% | 10/15/40 | 4,725 | 5,562 |
| Celgene Corp. | 5.250% | 8/15/43 | 3,830 | 4,422 |
| Celgene Corp. | 4.625% | 5/15/44 | 9,930 | 10,576 |
| Celgene Corp. | 5.000% | 8/15/45 | 20,490 | 23,176 |
| Celgene Corp. | 4.350% | 11/15/47 | 12,775 | 13,268 |
| Children's Hospital Medical Center Ohio GO | 4.268% | 5/15/44 | 2,100 | 2,287 |
| Church & Dwight Co. Inc. | 2.450% | 12/15/19 | 4,825 | 4,815 |
| Church & Dwight Co. Inc. | 2.450% | 8/1/22 | 1,700 | 1,679 |
| Church & Dwight Co. Inc. | 3.150% | 8/1/27 | 5,350 | 5,265 |
| Church & Dwight Co. Inc. | 3.950% | 8/1/47 | 4,125 | 4,129 |
| City of Hope | 5.623% | 11/15/43 | 2,040 | 2,573 |
| Cleveland Clinic Foundation Ohio Revenue | 4.858% | 1/1/14 | 4,385 | 4,907 |
| Clorox Co. | 3.800% | 11/15/21 | 450 | 469 |
| Clorox Co. | 3.050% | 9/15/22 | 6,472 | 6,573 |
| Clorox Co. | 3.500% | 12/15/24 | 7,925 | 8,145 |
| Clorox Co. | 3.100% | 10/1/27 | 3,250 | 3,251 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------------|--------|---------------|---------------------|----------------------|
| Coca-Cola Bottling Co. Consolidated | 3.800% | 11/25/25 | 8,300 | 8,416 |
| Coca-Cola Co. | 1.375% | 5/30/19 | 4,475 | 4,437 |
| Coca-Cola Co. | 1.875% | 10/27/20 | 5,875 | 5,836 |
| Coca-Cola Co. | 2.450% | 11/1/20 | 15,620 | 15,722 |
| Coca-Cola Co. | 3.150% | 11/15/20 | 8,864 | 9,099 |
| Coca-Cola Co. | 1.550% | 9/1/21 | 10,200 | 9,952 |
| Coca-Cola Co. | 3.300% | 9/1/21 | 3,727 | 3,845 |
| Coca-Cola Co. | 2.200% | 5/25/22 | 5,447 | 5,387 |
| Coca-Cola Co. | 2.500% | 4/1/23 | 1,800 | 1,804 |
| Coca-Cola Co. | 3.200% | 11/1/23 | 14,809 | 15,339 |
| Coca-Cola Co. | 2.875% | 10/27/25 | 18,115 | 18,191 |
| Coca-Cola Co. | 2.550% | 6/1/26 | 5,100 | 4,970 |
| Coca-Cola Co. | 2.250% | 9/1/26 | 11,000 | 10,444 |
| Coca-Cola Co. | 2.900% | 5/25/27 | 8,500 | 8,525 |
| Coca-Cola Enterprises Inc. | 3.500% | 9/15/20 | 5,900 | 6,056 |
| Coca-Cola Enterprises Inc. | 3.250% | 8/19/21 | 1,575 | 1,599 |
| Coca-Cola Enterprises Inc. | 4.500% | 9/1/21 | 2,045 | 2,158 |
| Coca-Cola Femsa SAB de CV | 4.625% | 2/15/20 | 1,302 | 1,357 |
| Coca-Cola Femsa SAB de CV | 3.875% | 11/26/23 | 9,600 | 9,966 |
| Coca-Cola Femsa SAB de CV | 5.250% | 11/26/43 | 12,625 | 14,897 |
| Colgate-Palmolive Co. | 1.750% | 3/15/19 | 2,200 | 2,192 |
| Colgate-Palmolive Co. | 2.450% | 11/15/21 | 6,000 | 6,017 |
| Colgate-Palmolive Co. | 2.300% | 5/3/22 | 7,160 | 7,109 |
| Colgate-Palmolive Co. | 2.250% | 11/15/22 | 4,200 | 4,159 |
| Colgate-Palmolive Co. | 1.950% | 2/1/23 | 10,000 | 9,718 |
| Colgate-Palmolive Co. | 2.100% | 5/1/23 | 5,133 | 5,015 |
| Colgate-Palmolive Co. | 3.250% | 3/15/24 | 3,450 | 3,555 |
| Colgate-Palmolive Co. | 4.000% | 8/15/45 | 7,117 | 7,633 |
| Colgate-Palmolive Co. | 3.700% | 8/1/47 | 6,900 | 7,045 |
| Conagra Brands Inc. | 3.250% | 9/15/22 | 9,012 | 9,108 |
| Conagra Brands Inc. | 3.200% | 1/25/23 | 8,331 | 8,418 |
| Conagra Brands Inc. | 7.000% | 10/1/28 | 1,070 | 1,334 |
| Conagra Brands Inc. | 8.250% | 9/15/30 | 5,849 | 8,095 |
| Constellation Brands Inc. | 2.000% | 11/7/19 | 5,000 | 4,969 |
| Constellation Brands Inc. | 3.875% | 11/15/19 | 9,690 | 9,954 |
| Constellation Brands Inc. | 2.250% | 11/6/20 | 10,200 | 10,106 |
| Constellation Brands Inc. | 3.750% | 5/1/21 | 5,280 | 5,459 |
| Constellation Brands Inc. | 6.000% | 5/1/22 | 6,380 | 7,164 |
| Constellation Brands Inc. | 2.700% | 5/9/22 | 8,350 | 8,304 |
| Constellation Brands Inc. | 2.650% | 11/7/22 | 5,000 | 4,941 |
| Constellation Brands Inc. | 4.250% | 5/1/23 | 18,315 | 19,402 |
| Constellation Brands Inc. | 4.750% | 11/15/24 | 3,760 | 4,118 |
| Constellation Brands Inc. | 4.750% | 12/1/25 | 3,300 | 3,627 |
| Constellation Brands Inc. | 3.700% | 12/6/26 | 7,490 | 7,700 |
| Constellation Brands Inc. | 3.500% | 5/9/27 | 4,700 | 4,781 |
| Constellation Brands Inc. | 4.500% | 5/9/47 | 4,550 | 4,954 |
| Covidien International Finance SA | 4.200% | 6/15/20 | 6,025 | 6,290 |
| Covidien International Finance SA | 3.200% | 6/15/22 | 15,950 | 16,219 |
| CR Bard Inc. | 4.400% | 1/15/21 | 2,512 | 2,617 |
| CR Bard Inc. | 3.000% | 5/15/26 | 2,875 | 2,828 |
| CR Bard Inc. | 6.700% | 12/1/26 | 3,450 | 4,124 |
| Danaher Corp. | 2.400% | 9/15/20 | 4,949 | 4,958 |
| Danaher Corp. | 3.350% | 9/15/25 | 5,350 | 5,528 |
| Danaher Corp. | 4.375% | 9/15/45 | 5,223 | 5,792 |
| Delhaize America LLC | 9.000% | 4/15/31 | 4,305 | 6,159 |
| Diageo Capital plc | 4.828% | 7/15/20 | 5,795 | 6,143 |
| Diageo Capital plc | 2.625% | 4/29/23 | 14,376 | 14,351 |
| Diageo Capital plc | 5.875% | 9/30/36 | 2,672 | 3,524 |
| Diageo Capital plc | 3.875% | 4/29/43 | 6,016 | 6,296 |
| Diageo Investment Corp. | 2.875% | 5/1/22 | 16,025 | 16,209 |
| Diageo Investment Corp. | 7.450% | 4/15/35 | 1,250 | 1,821 |
| Diageo Investment Corp. | 4.250% | 5/11/42 | 4,347 | 4,733 |
| Dignity Health California GO | 2.637% | 11/1/19 | 3,000 | 2,997 |
| Dignity Health California GO | 3.125% | 11/1/22 | 2,100 | 2,108 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Dignity Health California GO | 3.812% | 11/1/24 | 2,175 | 2,237 |
| Dignity Health California GO | 4.500% | 11/1/42 | 7,275 | 7,174 |
| Dignity Health California GO | 5.267% | 11/1/64 | 2,075 | 2,209 |
| Dr Pepper Snapple Group Inc. | 2.600% | 1/15/19 | 6,715 | 6,733 |
| Dr Pepper Snapple Group Inc. | 2.000% | 1/15/20 | 1,320 | 1,309 |
| Dr Pepper Snapple Group Inc. | 2.700% | 11/15/22 | 4,072 | 4,038 |
| Dr Pepper Snapple Group Inc. | 3.130% | 12/15/23 | 3,800 | 3,840 |
| Dr Pepper Snapple Group Inc. | 3.400% | 11/15/25 | 500 | 505 |
| Dr Pepper Snapple Group Inc. | 2.550% | 9/15/26 | 4,374 | 4,129 |
| Dr Pepper Snapple Group Inc. | 3.430% | 6/15/27 | 4,200 | 4,205 |
| ¹⁰ Dr Pepper Snapple Group Inc. | 3.430% | 6/15/27 | 2,700 | 2,701 |
| ¹⁰ Dr Pepper Snapple Group Inc. | 7.450% | 5/1/38 | 678 | 978 |
| ¹⁰ Dr Pepper Snapple Group Inc. | 4.500% | 11/15/45 | 7,537 | 8,082 |
| Duke University Health System Inc. | 3.920% | 6/1/47 | 6,005 | 6,256 |
| Eli Lilly & Co. | 1.950% | 3/15/19 | 9,530 | 9,532 |
| Eli Lilly & Co. | 2.350% | 5/15/22 | 1,750 | 1,742 |
| Eli Lilly & Co. | 2.750% | 6/1/25 | 8,395 | 8,432 |
| Eli Lilly & Co. | 3.100% | 5/15/27 | 9,225 | 9,357 |
| Eli Lilly & Co. | 5.550% | 3/15/37 | 4,194 | 5,365 |
| Eli Lilly & Co. | 3.700% | 3/1/45 | 9,640 | 9,987 |
| Eli Lilly & Co. | 3.950% | 5/15/47 | 8,750 | 9,379 |
| Estee Lauder Cos. Inc. | 1.800% | 2/7/20 | 8,000 | 7,941 |
| Estee Lauder Cos. Inc. | 1.700% | 5/10/21 | 4,795 | 4,688 |
| Estee Lauder Cos. Inc. | 3.150% | 3/15/27 | 7,125 | 7,173 |
| Estee Lauder Cos. Inc. | 6.000% | 5/15/37 | 2,937 | 3,801 |
| Estee Lauder Cos. Inc. | 4.375% | 6/15/45 | 5,343 | 5,977 |
| Estee Lauder Cos. Inc. | 4.150% | 3/15/47 | 7,625 | 8,301 |
| Express Scripts Holding Co. | 2.600% | 11/30/20 | 8,000 | 7,989 |
| Express Scripts Holding Co. | 3.300% | 2/25/21 | 22,750 | 23,100 |
| Express Scripts Holding Co. | 4.750% | 11/15/21 | 13,223 | 14,104 |
| Express Scripts Holding Co. | 3.900% | 2/15/22 | 17,682 | 18,311 |
| Express Scripts Holding Co. | 3.050% | 11/30/22 | 8,000 | 7,998 |
| Express Scripts Holding Co. | 3.000% | 7/15/23 | 13,887 | 13,828 |
| Express Scripts Holding Co. | 3.500% | 6/15/24 | 5,112 | 5,146 |
| Express Scripts Holding Co. | 4.500% | 2/25/26 | 21,774 | 23,107 |
| Express Scripts Holding Co. | 3.400% | 3/1/27 | 18,405 | 18,000 |
| Express Scripts Holding Co. | 6.125% | 11/15/41 | 5,094 | 6,243 |
| Express Scripts Holding Co. | 4.800% | 7/15/46 | 25,544 | 27,136 |
| Flowers Foods Inc. | 4.375% | 4/1/22 | 6,575 | 6,964 |
| Flowers Foods Inc. | 3.500% | 10/1/26 | 3,000 | 2,926 |
| Fomento Economico Mexicano SAB de CV | 2.875% | 5/10/23 | 1,000 | 991 |
| Fomento Economico Mexicano SAB de CV | 4.375% | 5/10/43 | 4,215 | 4,414 |
| General Mills Inc. | 5.650% | 2/15/19 | 19,143 | 19,864 |
| General Mills Inc. | 2.200% | 10/21/19 | 9,100 | 9,101 |
| General Mills Inc. | 3.150% | 12/15/21 | 10,478 | 10,675 |
| General Mills Inc. | 2.600% | 10/12/22 | 6,025 | 5,981 |
| General Mills Inc. | 3.650% | 2/15/24 | 250 | 262 |
| General Mills Inc. | 3.200% | 2/10/27 | 6,575 | 6,531 |
| General Mills Inc. | 5.400% | 6/15/40 | 4,350 | 5,186 |
| General Mills Inc. | 4.150% | 2/15/43 | 2,575 | 2,610 |
| Gilead Sciences Inc. | 2.050% | 4/1/19 | 7,505 | 7,506 |
| Gilead Sciences Inc. | 1.850% | 9/20/19 | 6,925 | 6,897 |
| Gilead Sciences Inc. | 2.350% | 2/1/20 | 3,000 | 3,012 |
| Gilead Sciences Inc. | 2.550% | 9/1/20 | 17,584 | 17,738 |
| Gilead Sciences Inc. | 4.500% | 4/1/21 | 11,061 | 11,741 |
| Gilead Sciences Inc. | 4.400% | 12/1/21 | 21,834 | 23,257 |
| Gilead Sciences Inc. | 1.950% | 3/1/22 | 4,750 | 4,639 |
| Gilead Sciences Inc. | 3.250% | 9/1/22 | 9,225 | 9,460 |
| Gilead Sciences Inc. | 2.500% | 9/1/23 | 10,660 | 10,507 |
| Gilead Sciences Inc. | 3.700% | 4/1/24 | 32,100 | 33,510 |
| Gilead Sciences Inc. | 3.500% | 2/1/25 | 11,914 | 12,280 |
| Gilead Sciences Inc. | 3.650% | 3/1/26 | 30,905 | 31,998 |
| Gilead Sciences Inc. | 2.950% | 3/1/27 | 13,525 | 13,274 |
| Gilead Sciences Inc. | 4.600% | 9/1/35 | 7,679 | 8,618 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------------|--------|---------------|---------------------|----------------------|
| Gilead Sciences Inc. | 4.000% | 9/1/36 | 5,622 | 5,938 |
| Gilead Sciences Inc. | 5.650% | 12/1/41 | 9,335 | 11,854 |
| Gilead Sciences Inc. | 4.800% | 4/1/44 | 21,284 | 24,667 |
| Gilead Sciences Inc. | 4.500% | 2/1/45 | 20,009 | 22,170 |
| Gilead Sciences Inc. | 4.750% | 3/1/46 | 24,202 | 27,817 |
| Gilead Sciences Inc. | 4.150% | 3/1/47 | 23,330 | 24,745 |
| GlaxoSmithKline Capital Inc. | 2.800% | 3/18/23 | 8,875 | 8,959 |
| GlaxoSmithKline Capital Inc. | 5.375% | 4/15/34 | 3,773 | 4,575 |
| GlaxoSmithKline Capital Inc. | 6.375% | 5/15/38 | 31,358 | 44,216 |
| GlaxoSmithKline Capital Inc. | 4.200% | 3/18/43 | 4,700 | 5,203 |
| GlaxoSmithKline Capital plc | 2.850% | 5/8/22 | 8,506 | 8,609 |
| Hackensack Meridian Health | 4.500% | 7/1/57 | 3,500 | 3,406 |
| Hasbro Inc. | 3.150% | 5/15/21 | 1,590 | 1,600 |
| Hasbro Inc. | 6.350% | 3/15/40 | 5,026 | 6,025 |
| Hasbro Inc. | 5.100% | 5/15/44 | 5,070 | 5,308 |
| Hershey Co. | 4.125% | 12/1/20 | 6,295 | 6,595 |
| Hershey Co. | 2.625% | 5/1/23 | 7,400 | 7,440 |
| Hershey Co. | 3.200% | 8/21/25 | 3,120 | 3,138 |
| Hershey Co. | 2.300% | 8/15/26 | 3,000 | 2,814 |
| Hillshire Brands Co. | 4.100% | 9/15/20 | 2,002 | 2,075 |
| Ingredion Inc. | 4.625% | 11/1/20 | 1,185 | 1,246 |
| Ingredion Inc. | 3.200% | 10/1/26 | 5,485 | 5,380 |
| JM Smucker Co. | 2.200% | 12/6/19 | 3,865 | 3,860 |
| JM Smucker Co. | 2.500% | 3/15/20 | 10,375 | 10,391 |
| JM Smucker Co. | 3.500% | 10/15/21 | 7,225 | 7,430 |
| JM Smucker Co. | 3.000% | 3/15/22 | 2,345 | 2,357 |
| JM Smucker Co. | 3.500% | 3/15/25 | 9,945 | 10,158 |
| JM Smucker Co. | 3.375% | 12/15/27 | 5,600 | 5,605 |
| JM Smucker Co. | 4.250% | 3/15/35 | 5,800 | 6,102 |
| JM Smucker Co. | 4.375% | 3/15/45 | 6,675 | 7,083 |
| Johns Hopkins Health System Corp. | 3.837% | 5/15/46 | 5,000 | 5,125 |
| Johnson & Johnson | 1.125% | 3/1/19 | 6,300 | 6,239 |
| Johnson & Johnson | 1.875% | 12/5/19 | 6,500 | 6,470 |
| Johnson & Johnson | 2.950% | 9/1/20 | 4,146 | 4,235 |
| Johnson & Johnson | 1.950% | 11/10/20 | 2,000 | 1,992 |
| Johnson & Johnson | 1.650% | 3/1/21 | 10,905 | 10,738 |
| Johnson & Johnson | 2.450% | 12/5/21 | 7,025 | 7,089 |
| Johnson & Johnson | 2.250% | 3/3/22 | 12,003 | 11,963 |
| Johnson & Johnson | 2.050% | 3/1/23 | 10,150 | 9,937 |
| Johnson & Johnson | 3.375% | 12/5/23 | 8,350 | 8,719 |
| Johnson & Johnson | 2.625% | 1/15/25 | 8,000 | 7,913 |
| Johnson & Johnson | 2.450% | 3/1/26 | 21,316 | 20,737 |
| Johnson & Johnson | 2.950% | 3/3/27 | 12,150 | 12,233 |
| Johnson & Johnson | 2.900% | 1/15/28 | 15,843 | 15,877 |
| Johnson & Johnson | 6.950% | 9/1/29 | 3,920 | 5,330 |
| Johnson & Johnson | 4.950% | 5/15/33 | 5,285 | 6,477 |
| Johnson & Johnson | 4.375% | 12/5/33 | 12,949 | 14,759 |
| Johnson & Johnson | 3.550% | 3/1/36 | 10,459 | 10,896 |
| Johnson & Johnson | 3.625% | 3/3/37 | 13,350 | 14,052 |
| Johnson & Johnson | 5.950% | 8/15/37 | 9,475 | 12,956 |
| Johnson & Johnson | 3.400% | 1/15/38 | 10,603 | 10,829 |
| Johnson & Johnson | 5.850% | 7/15/38 | 4,292 | 5,826 |
| Johnson & Johnson | 4.500% | 9/1/40 | 7,021 | 8,108 |
| Johnson & Johnson | 4.850% | 5/15/41 | 210 | 250 |
| Johnson & Johnson | 4.500% | 12/5/43 | 7,748 | 9,085 |
| Johnson & Johnson | 3.700% | 3/1/46 | 14,867 | 15,550 |
| Johnson & Johnson | 3.750% | 3/3/47 | 15,714 | 16,745 |
| Johnson & Johnson | 3.500% | 1/15/48 | 9,500 | 9,706 |
| Kaiser Foundation Hospitals | 3.500% | 4/1/22 | 3,365 | 3,463 |
| Kaiser Foundation Hospitals | 3.150% | 5/1/27 | 5,900 | 5,902 |
| Kaiser Foundation Hospitals | 4.875% | 4/1/42 | 8,475 | 10,024 |
| Kaiser Foundation Hospitals | 4.150% | 5/1/47 | 14,000 | 15,164 |
| Kellogg Co. | 4.150% | 11/15/19 | 1,300 | 1,343 |
| Kellogg Co. | 4.000% | 12/15/20 | 8,125 | 8,484 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--------------------------------------|--------|---------------|---------------------|----------------------|
| Kellogg Co. | 2.650% | 12/1/23 | 10,800 | 10,628 |
| Kellogg Co. | 3.250% | 4/1/26 | 6,425 | 6,391 |
| Kellogg Co. | 3.400% | 11/15/27 | 12,000 | 11,935 |
| Kellogg Co. | 7.450% | 4/1/31 | 900 | 1,202 |
| Kellogg Co. | 4.500% | 4/1/46 | 13,350 | 14,160 |
| Kimberly-Clark Corp. | 1.400% | 2/15/19 | 7,725 | 7,659 |
| Kimberly-Clark Corp. | 3.625% | 8/1/20 | 8,444 | 8,688 |
| Kimberly-Clark Corp. | 3.875% | 3/1/21 | 575 | 600 |
| Kimberly-Clark Corp. | 2.400% | 3/1/22 | 5,925 | 5,882 |
| Kimberly-Clark Corp. | 2.400% | 6/1/23 | 4,397 | 4,328 |
| Kimberly-Clark Corp. | 3.050% | 8/15/25 | 4,130 | 4,137 |
| Kimberly-Clark Corp. | 2.750% | 2/15/26 | 5,900 | 5,809 |
| Kimberly-Clark Corp. | 6.625% | 8/1/37 | 2,128 | 3,022 |
| Kimberly-Clark Corp. | 5.300% | 3/1/41 | 8,468 | 10,680 |
| Kimberly-Clark Corp. | 3.700% | 6/1/43 | 2,485 | 2,475 |
| Kimberly-Clark Corp. | 3.200% | 7/30/46 | 5,090 | 4,751 |
| Koninklijke Ahold Delhaize NV | 5.700% | 10/1/40 | 2,550 | 3,001 |
| Koninklijke Philips NV | 3.750% | 3/15/22 | 11,106 | 11,550 |
| Koninklijke Philips NV | 6.875% | 3/11/38 | 4,000 | 5,525 |
| Koninklijke Philips NV | 5.000% | 3/15/42 | 7,825 | 9,119 |
| Kraft Foods Group Inc. | 5.375% | 2/10/20 | 8,438 | 8,935 |
| Kraft Foods Group Inc. | 3.500% | 6/6/22 | 16,431 | 16,814 |
| Kraft Foods Group Inc. | 6.875% | 1/26/39 | 14,754 | 19,337 |
| Kraft Foods Group Inc. | 6.500% | 2/9/40 | 5,485 | 6,953 |
| Kraft Foods Group Inc. | 5.000% | 6/4/42 | 25,012 | 26,838 |
| Kraft Heinz Foods Co. | 2.800% | 7/2/20 | 19,502 | 19,606 |
| Kraft Heinz Foods Co. | 3.500% | 7/15/22 | 8,250 | 8,436 |
| Kraft Heinz Foods Co. | 3.950% | 7/15/25 | 19,935 | 20,585 |
| Kraft Heinz Foods Co. | 3.000% | 6/1/26 | 18,060 | 17,375 |
| Kraft Heinz Foods Co. | 5.000% | 7/15/35 | 8,420 | 9,191 |
| Kraft Heinz Foods Co. | 5.200% | 7/15/45 | 17,498 | 19,291 |
| Kraft Heinz Foods Co. | 4.375% | 6/1/46 | 33,705 | 33,386 |
| Kroger Co. | 2.950% | 11/1/21 | 7,134 | 7,213 |
| Kroger Co. | 4.450% | 2/1/47 | 13,305 | 13,298 |
| Kroger Co. | 4.650% | 1/15/48 | 5,350 | 5,486 |
| Laboratory Corp. of America Holdings | 2.625% | 2/1/20 | 2,825 | 2,833 |
| Laboratory Corp. of America Holdings | 3.200% | 2/1/22 | 6,905 | 7,039 |
| Laboratory Corp. of America Holdings | 3.750% | 8/23/22 | 1,315 | 1,365 |
| Laboratory Corp. of America Holdings | 4.000% | 11/1/23 | 1,800 | 1,875 |
| Laboratory Corp. of America Holdings | 3.250% | 9/1/24 | 5,500 | 5,495 |
| Laboratory Corp. of America Holdings | 3.600% | 2/1/25 | 10,150 | 10,318 |
| Laboratory Corp. of America Holdings | 3.600% | 9/1/27 | 7,250 | 7,253 |
| Laboratory Corp. of America Holdings | 4.700% | 2/1/45 | 9,838 | 10,690 |
| Life Technologies Corp. | 6.000% | 3/1/20 | 1,700 | 1,815 |
| Life Technologies Corp. | 5.000% | 1/15/21 | 3,725 | 3,942 |
| Mattel Inc. | 3.150% | 3/15/23 | 1,900 | 1,636 |
| ⁵ Mayo Clinic | 3.774% | 11/15/43 | 6,202 | 6,281 |
| ⁵ Mayo Clinic | 4.000% | 11/15/47 | 3,775 | 3,890 |
| ⁵ Mayo Clinic | 4.128% | 11/15/52 | 1,975 | 2,087 |
| McCormick & Co. Inc. | 3.900% | 7/15/21 | 3,025 | 3,132 |
| McCormick & Co. Inc. | 2.700% | 8/15/22 | 1,455 | 1,452 |
| McCormick & Co. Inc. | 3.150% | 8/15/24 | 4,000 | 4,025 |
| McCormick & Co. Inc. | 3.400% | 8/15/27 | 10,650 | 10,794 |
| McKesson Corp. | 7.500% | 2/15/19 | 3,484 | 3,680 |
| McKesson Corp. | 2.284% | 3/15/19 | 12,175 | 12,178 |
| McKesson Corp. | 4.750% | 3/1/21 | 10,320 | 10,936 |
| McKesson Corp. | 2.700% | 12/15/22 | 5,800 | 5,730 |
| McKesson Corp. | 2.850% | 3/15/23 | 250 | 249 |
| McKesson Corp. | 3.796% | 3/15/24 | 12,519 | 12,961 |
| McKesson Corp. | 6.000% | 3/1/41 | 4,514 | 5,516 |
| McKesson Corp. | 4.883% | 3/15/44 | 6,836 | 7,353 |
| Mead Johnson Nutrition Co. | 4.900% | 11/1/19 | 5,460 | 5,714 |
| Mead Johnson Nutrition Co. | 3.000% | 11/15/20 | 5,544 | 5,626 |
| Mead Johnson Nutrition Co. | 4.125% | 11/15/25 | 8,175 | 8,700 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Mead Johnson Nutrition Co. | 5.900% | 11/1/39 | 7,200 | 9,113 |
| Mead Johnson Nutrition Co. | 4.600% | 6/1/44 | 5,215 | 5,801 |
| Medtronic Global Holdings SCA | 1.700% | 3/28/19 | 1,850 | 1,842 |
| Medtronic Global Holdings SCA | 3.350% | 4/1/27 | 8,995 | 9,200 |
| Medtronic Inc. | 5.600% | 3/15/19 | 1,450 | 1,510 |
| Medtronic Inc. | 2.500% | 3/15/20 | 42,299 | 42,525 |
| Medtronic Inc. | 4.450% | 3/15/20 | 120 | 125 |
| Medtronic Inc. | 3.125% | 3/15/22 | 5,350 | 5,466 |
| Medtronic Inc. | 3.150% | 3/15/22 | 39,269 | 40,225 |
| Medtronic Inc. | 2.750% | 4/1/23 | 1,100 | 1,101 |
| Medtronic Inc. | 3.625% | 3/15/24 | 9,611 | 10,046 |
| Medtronic Inc. | 3.500% | 3/15/25 | 41,404 | 43,022 |
| Medtronic Inc. | 4.375% | 3/15/35 | 34,972 | 39,365 |
| Medtronic Inc. | 6.500% | 3/15/39 | 2,516 | 3,456 |
| Medtronic Inc. | 5.550% | 3/15/40 | 4,325 | 5,480 |
| Medtronic Inc. | 4.500% | 3/15/42 | 5,550 | 6,204 |
| Medtronic Inc. | 4.625% | 3/15/44 | 5,418 | 6,210 |
| Medtronic Inc. | 4.625% | 3/15/45 | 50,115 | 58,173 |
| Memorial Sloan-Kettering Cancer Center New York GO | 5.000% | 7/1/42 | 1,175 | 1,415 |
| Memorial Sloan-Kettering Cancer Center New York GO | 4.125% | 7/1/52 | 8,100 | 8,565 |
| Memorial Sloan-Kettering Cancer Center New York GO | 4.200% | 7/1/55 | 1,000 | 1,079 |
| Merck & Co. Inc. | 1.850% | 2/10/20 | 10,560 | 10,500 |
| Merck & Co. Inc. | 3.875% | 1/15/21 | 12,017 | 12,545 |
| Merck & Co. Inc. | 2.350% | 2/10/22 | 12,578 | 12,551 |
| Merck & Co. Inc. | 2.400% | 9/15/22 | 7,730 | 7,701 |
| Merck & Co. Inc. | 2.800% | 5/18/23 | 20,099 | 20,234 |
| Merck & Co. Inc. | 2.750% | 2/10/25 | 28,030 | 27,896 |
| Merck & Co. Inc. | 3.600% | 9/15/42 | 10,787 | 10,993 |
| Merck & Co. Inc. | 4.150% | 5/18/43 | 13,862 | 15,359 |
| Merck & Co. Inc. | 3.700% | 2/10/45 | 23,656 | 24,548 |
| Merck Sharp & Dohme Corp. | 5.000% | 6/30/19 | 13,115 | 13,676 |
| Molson Coors Brewing Co. | 1.900% | 3/15/19 | 7,285 | 7,253 |
| Molson Coors Brewing Co. | 1.450% | 7/15/19 | 4,380 | 4,316 |
| Molson Coors Brewing Co. | 2.250% | 3/15/20 | 7,200 | 7,165 |
| Molson Coors Brewing Co. | 2.100% | 7/15/21 | 8,300 | 8,126 |
| Molson Coors Brewing Co. | 3.500% | 5/1/22 | 600 | 612 |
| Molson Coors Brewing Co. | 3.000% | 7/15/26 | 22,565 | 22,074 |
| Molson Coors Brewing Co. | 5.000% | 5/1/42 | 12,053 | 13,725 |
| Molson Coors Brewing Co. | 4.200% | 7/15/46 | 17,890 | 18,238 |
| 5 Mondelez International Inc. | 6.500% | 2/9/40 | 6,485 | 8,426 |
| Mount Sinai Hospitals Group Inc. | 3.981% | 7/1/48 | 2,775 | 2,800 |
| Mylan Inc. | 2.550% | 3/28/19 | 10,761 | 10,750 |
| Mylan Inc. | 4.200% | 11/29/23 | 13,493 | 13,989 |
| Mylan Inc. | 5.400% | 11/29/43 | 5,850 | 6,327 |
| Mylan NV | 2.500% | 6/7/19 | 6,525 | 6,452 |
| Mylan NV | 3.150% | 6/15/21 | 12,755 | 12,807 |
| Mylan NV | 3.950% | 6/15/26 | 21,810 | 22,006 |
| Mylan NV | 5.250% | 6/15/46 | 9,850 | 10,640 |
| New York & Presbyterian Hospital | 4.024% | 8/1/45 | 7,000 | 7,410 |
| New York & Presbyterian Hospital | 4.063% | 8/1/56 | 4,750 | 4,939 |
| Newell Brands Inc. | 2.875% | 12/1/19 | 6,025 | 6,080 |
| Newell Brands Inc. | 3.150% | 4/1/21 | 15,090 | 15,259 |
| Newell Brands Inc. | 4.000% | 6/15/22 | 250 | 259 |
| Newell Brands Inc. | 3.850% | 4/1/23 | 17,678 | 18,285 |
| Newell Brands Inc. | 4.000% | 12/1/24 | 10,825 | 11,253 |
| Newell Brands Inc. | 3.900% | 11/1/25 | 5,125 | 5,255 |
| Newell Brands Inc. | 4.200% | 4/1/26 | 26,640 | 27,781 |
| Newell Brands Inc. | 5.375% | 4/1/36 | 6,435 | 7,514 |
| Newell Brands Inc. | 5.500% | 4/1/46 | 23,933 | 28,674 |
| Northwell Healthcare Inc. | 3.979% | 11/1/46 | 9,475 | 9,244 |
| Northwell Healthcare Inc. | 4.260% | 11/1/47 | 11,000 | 11,274 |
| Novartis Capital Corp. | 1.800% | 2/14/20 | 24,000 | 23,769 |
| Novartis Capital Corp. | 4.400% | 4/24/20 | 6,676 | 7,003 |
| Novartis Capital Corp. | 2.400% | 5/17/22 | 20,750 | 20,660 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------------|--------|---------------|---------------------|----------------------|
| Novartis Capital Corp. | 2.400% | 9/21/22 | 23,754 | 23,591 |
| Novartis Capital Corp. | 3.400% | 5/6/24 | 15,325 | 15,933 |
| Novartis Capital Corp. | 3.000% | 11/20/25 | 9,498 | 9,575 |
| Novartis Capital Corp. | 3.100% | 5/17/27 | 14,795 | 15,031 |
| Novartis Capital Corp. | 3.700% | 9/21/42 | 4,513 | 4,629 |
| Novartis Capital Corp. | 4.400% | 5/6/44 | 19,495 | 22,376 |
| Novartis Capital Corp. | 4.000% | 11/20/45 | 14,706 | 15,972 |
| Novartis Securities Investment Ltd. | 5.125% | 2/10/19 | 13,845 | 14,289 |
| NYU Hospitals Center | 4.784% | 7/1/44 | 4,425 | 5,089 |
| 5 NYU Hospitals Center | 4.368% | 7/1/47 | 6,215 | 6,679 |
| Partners Healthcare System Inc. | 4.117% | 7/1/55 | 3,125 | 3,256 |
| PepsiCo Inc. | 2.250% | 1/7/19 | 14,464 | 14,502 |
| PepsiCo Inc. | 1.550% | 5/2/19 | 15,255 | 15,165 |
| PepsiCo Inc. | 1.350% | 10/4/19 | 7,100 | 7,012 |
| PepsiCo Inc. | 4.500% | 1/15/20 | 8,247 | 8,629 |
| PepsiCo Inc. | 1.850% | 4/30/20 | 14,946 | 14,801 |
| PepsiCo Inc. | 2.150% | 10/14/20 | 20,110 | 20,067 |
| PepsiCo Inc. | 3.125% | 11/1/20 | 6,388 | 6,542 |
| PepsiCo Inc. | 2.000% | 4/15/21 | 12,000 | 11,892 |
| PepsiCo Inc. | 3.000% | 8/25/21 | 12,712 | 12,970 |
| PepsiCo Inc. | 1.700% | 10/6/21 | 8,500 | 8,280 |
| PepsiCo Inc. | 2.750% | 3/5/22 | 11,595 | 11,734 |
| PepsiCo Inc. | 2.250% | 5/2/22 | 3,925 | 3,883 |
| PepsiCo Inc. | 3.100% | 7/17/22 | 5,525 | 5,644 |
| PepsiCo Inc. | 2.750% | 3/1/23 | 2,791 | 2,817 |
| PepsiCo Inc. | 3.600% | 3/1/24 | 6,873 | 7,212 |
| PepsiCo Inc. | 2.750% | 4/30/25 | 12,213 | 12,217 |
| PepsiCo Inc. | 3.500% | 7/17/25 | 11,170 | 11,610 |
| PepsiCo Inc. | 2.850% | 2/24/26 | 4,080 | 4,041 |
| PepsiCo Inc. | 2.375% | 10/6/26 | 10,440 | 9,906 |
| PepsiCo Inc. | 3.000% | 10/15/27 | 23,804 | 23,714 |
| PepsiCo Inc. | 5.500% | 1/15/40 | 10,885 | 13,927 |
| PepsiCo Inc. | 4.875% | 11/1/40 | 5,212 | 6,264 |
| PepsiCo Inc. | 4.000% | 3/5/42 | 11,625 | 12,210 |
| PepsiCo Inc. | 3.600% | 8/13/42 | 7,168 | 7,048 |
| PepsiCo Inc. | 4.250% | 10/22/44 | 7,425 | 8,150 |
| PepsiCo Inc. | 4.600% | 7/17/45 | 8,195 | 9,487 |
| PepsiCo Inc. | 4.450% | 4/14/46 | 11,426 | 12,934 |
| PepsiCo Inc. | 3.450% | 10/6/46 | 10,075 | 9,781 |
| PepsiCo Inc. | 4.000% | 5/2/47 | 9,075 | 9,520 |
| PerkinElmer Inc. | 5.000% | 11/15/21 | 5,275 | 5,678 |
| Perrigo Finance Unlimited Co. | 3.500% | 3/15/21 | 2,023 | 2,051 |
| Perrigo Finance Unlimited Co. | 3.500% | 12/15/21 | 2,107 | 2,143 |
| Perrigo Finance Unlimited Co. | 3.900% | 12/15/24 | 7,700 | 7,782 |
| Perrigo Finance Unlimited Co. | 4.375% | 3/15/26 | 20,231 | 20,765 |
| Perrigo Finance Unlimited Co. | 4.900% | 12/15/44 | 10,737 | 10,794 |
| Pfizer Inc. | 2.100% | 5/15/19 | 13,825 | 13,847 |
| Pfizer Inc. | 1.450% | 6/3/19 | 16,545 | 16,427 |
| Pfizer Inc. | 1.700% | 12/15/19 | 29,925 | 29,786 |
| Pfizer Inc. | 1.950% | 6/3/21 | 18,925 | 18,718 |
| Pfizer Inc. | 2.200% | 12/15/21 | 4,954 | 4,929 |
| Pfizer Inc. | 3.000% | 6/15/23 | 9,910 | 10,113 |
| Pfizer Inc. | 3.400% | 5/15/24 | 5,059 | 5,257 |
| Pfizer Inc. | 2.750% | 6/3/26 | 13,410 | 13,217 |
| Pfizer Inc. | 3.000% | 12/15/26 | 20,198 | 20,333 |
| Pfizer Inc. | 4.000% | 12/15/36 | 12,825 | 14,094 |
| Pfizer Inc. | 7.200% | 3/15/39 | 10,372 | 15,908 |
| Pfizer Inc. | 4.300% | 6/15/43 | 8,246 | 9,168 |
| Pfizer Inc. | 4.400% | 5/15/44 | 11,750 | 13,486 |
| Pfizer Inc. | 4.125% | 12/15/46 | 22,629 | 25,129 |
| Pharmacia LLC | 6.600% | 12/1/28 | 5,975 | 7,837 |
| Philip Morris International Inc. | 1.875% | 1/15/19 | 26,150 | 26,092 |
| Philip Morris International Inc. | 1.625% | 2/21/19 | 7,125 | 7,081 |
| Philip Morris International Inc. | 1.375% | 2/25/19 | 5,550 | 5,503 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Philip Morris International Inc. | 2.000% | 2/21/20 | 8,950 | 8,887 |
| Philip Morris International Inc. | 4.500% | 3/26/20 | 930 | 973 |
| Philip Morris International Inc. | 1.875% | 2/25/21 | 4,576 | 4,493 |
| Philip Morris International Inc. | 4.125% | 5/17/21 | 3,127 | 3,286 |
| Philip Morris International Inc. | 2.900% | 11/15/21 | 3,890 | 3,928 |
| Philip Morris International Inc. | 2.375% | 8/17/22 | 7,915 | 7,795 |
| Philip Morris International Inc. | 2.500% | 8/22/22 | 1,895 | 1,876 |
| Philip Morris International Inc. | 2.500% | 11/2/22 | 7,975 | 7,884 |
| Philip Morris International Inc. | 2.625% | 3/6/23 | 6,340 | 6,276 |
| Philip Morris International Inc. | 2.125% | 5/10/23 | 7,000 | 6,755 |
| Philip Morris International Inc. | 3.600% | 11/15/23 | 5,250 | 5,434 |
| Philip Morris International Inc. | 3.250% | 11/10/24 | 11,100 | 11,288 |
| Philip Morris International Inc. | 3.375% | 8/11/25 | 8,024 | 8,197 |
| Philip Morris International Inc. | 2.750% | 2/25/26 | 17,200 | 16,825 |
| Philip Morris International Inc. | 3.125% | 3/2/28 | 5,000 | 4,962 |
| Philip Morris International Inc. | 6.375% | 5/16/38 | 18,317 | 24,700 |
| Philip Morris International Inc. | 4.375% | 11/15/41 | 10,950 | 11,783 |
| Philip Morris International Inc. | 4.500% | 3/20/42 | 5,838 | 6,342 |
| Philip Morris International Inc. | 3.875% | 8/21/42 | 5,885 | 5,849 |
| Philip Morris International Inc. | 4.125% | 3/4/43 | 5,960 | 6,132 |
| Philip Morris International Inc. | 4.875% | 11/15/43 | 12,978 | 14,813 |
| Philip Morris International Inc. | 4.250% | 11/10/44 | 11,405 | 12,020 |
| 5 Procter & Gamble - Esop | 9.360% | 1/1/21 | 2,301 | 2,550 |
| Procter & Gamble Co. | 1.600% | 11/15/18 | 6,700 | 6,686 |
| Procter & Gamble Co. | 1.750% | 10/25/19 | 10,000 | 9,971 |
| Procter & Gamble Co. | 1.900% | 11/1/19 | 5,830 | 5,817 |
| Procter & Gamble Co. | 1.900% | 10/23/20 | 8,140 | 8,089 |
| Procter & Gamble Co. | 1.850% | 2/2/21 | 3,391 | 3,345 |
| Procter & Gamble Co. | 1.700% | 11/3/21 | 10,936 | 10,679 |
| Procter & Gamble Co. | 2.300% | 2/6/22 | 9,648 | 9,605 |
| Procter & Gamble Co. | 2.150% | 8/11/22 | 1,090 | 1,078 |
| Procter & Gamble Co. | 3.100% | 8/15/23 | 12,642 | 12,947 |
| Procter & Gamble Co. | 2.700% | 2/2/26 | 7,450 | 7,341 |
| Procter & Gamble Co. | 2.450% | 11/3/26 | 8,850 | 8,512 |
| Procter & Gamble Co. | 2.850% | 8/11/27 | 1,295 | 1,284 |
| Procter & Gamble Co. | 5.550% | 3/5/37 | 2,422 | 3,215 |
| Procter & Gamble Co. | 3.500% | 10/25/47 | 11,910 | 11,989 |
| Providence St. Joseph Health Obligated Group | 2.746% | 10/1/26 | 2,000 | 1,933 |
| 5 Providence St. Joseph Health Obligated Group | 3.744% | 10/1/47 | 4,325 | 4,295 |
| Quest Diagnostics Inc. | 2.700% | 4/1/19 | 5,030 | 5,056 |
| Quest Diagnostics Inc. | 4.750% | 1/30/20 | 2,650 | 2,767 |
| Quest Diagnostics Inc. | 2.500% | 3/30/20 | 3,000 | 2,994 |
| Quest Diagnostics Inc. | 4.700% | 4/1/21 | 2,000 | 2,115 |
| Quest Diagnostics Inc. | 4.250% | 4/1/24 | 4,587 | 4,864 |
| Quest Diagnostics Inc. | 3.500% | 3/30/25 | 5,420 | 5,484 |
| Quest Diagnostics Inc. | 3.450% | 6/1/26 | 4,885 | 4,894 |
| Quest Diagnostics Inc. | 5.750% | 1/30/40 | 1,368 | 1,576 |
| Quest Diagnostics Inc. | 4.700% | 3/30/45 | 2,032 | 2,137 |
| Reynolds American Inc. | 8.125% | 6/23/19 | 7,728 | 8,358 |
| Reynolds American Inc. | 6.875% | 5/1/20 | 1,580 | 1,733 |
| Reynolds American Inc. | 3.250% | 6/12/20 | 12,570 | 12,765 |
| Reynolds American Inc. | 4.000% | 6/12/22 | 8,250 | 8,620 |
| Reynolds American Inc. | 4.850% | 9/15/23 | 3,425 | 3,726 |
| Reynolds American Inc. | 4.450% | 6/12/25 | 36,050 | 38,363 |
| Reynolds American Inc. | 5.700% | 8/15/35 | 11,817 | 14,084 |
| Reynolds American Inc. | 7.250% | 6/15/37 | 3,034 | 4,189 |
| Reynolds American Inc. | 8.125% | 5/1/40 | 2,569 | 3,804 |
| Reynolds American Inc. | 7.000% | 8/4/41 | 3,375 | 4,555 |
| Reynolds American Inc. | 5.850% | 8/15/45 | 19,184 | 23,915 |
| RWJ Barnabas Health Inc. | 3.949% | 7/1/46 | 4,795 | 4,824 |
| Sanofi | 4.000% | 3/29/21 | 13,823 | 14,546 |
| Shire Acquisitions Investments Ireland DAC | 1.900% | 9/23/19 | 65,650 | 65,078 |
| Shire Acquisitions Investments Ireland DAC | 2.400% | 9/23/21 | 42,335 | 41,602 |
| Shire Acquisitions Investments Ireland DAC | 2.875% | 9/23/23 | 36,435 | 35,690 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Shire Acquisitions Investments Ireland DAC | 3.200% | 9/23/26 | 19,890 | 19,435 |
| SSM Health Care Corp. | 3.823% | 6/1/27 | 5,200 | 5,367 |
| Stryker Corp. | 2.000% | 3/8/19 | 6,568 | 6,553 |
| Stryker Corp. | 4.375% | 1/15/20 | 811 | 844 |
| Stryker Corp. | 2.625% | 3/15/21 | 20,325 | 20,374 |
| Stryker Corp. | 3.375% | 5/15/24 | 11,300 | 11,627 |
| Stryker Corp. | 3.375% | 11/1/25 | 9,725 | 9,954 |
| Stryker Corp. | 3.500% | 3/15/26 | 8,865 | 9,149 |
| Stryker Corp. | 4.375% | 5/15/44 | 4,075 | 4,382 |
| Stryker Corp. | 4.625% | 3/15/46 | 10,085 | 11,453 |
| Sysco Corp. | 1.900% | 4/1/19 | 4,700 | 4,688 |
| Sysco Corp. | 2.600% | 10/1/20 | 6,075 | 6,101 |
| Sysco Corp. | 2.500% | 7/15/21 | 4,750 | 4,733 |
| Sysco Corp. | 2.600% | 6/12/22 | 1,150 | 1,142 |
| Sysco Corp. | 3.750% | 10/1/25 | 4,075 | 4,235 |
| Sysco Corp. | 3.300% | 7/15/26 | 8,750 | 8,786 |
| Sysco Corp. | 3.250% | 7/15/27 | 16,211 | 16,179 |
| Sysco Corp. | 5.375% | 9/21/35 | 5,755 | 6,814 |
| Sysco Corp. | 4.850% | 10/1/45 | 5,015 | 5,658 |
| Sysco Corp. | 4.500% | 4/1/46 | 5,115 | 5,533 |
| Teva Pharmaceutical Finance Co. BV | 3.650% | 11/10/21 | 5,892 | 5,605 |
| Teva Pharmaceutical Finance Co. BV | 2.950% | 12/18/22 | 8,913 | 7,940 |
| Teva Pharmaceutical Finance Co. LLC | 6.150% | 2/1/36 | 1,720 | 1,731 |
| Teva Pharmaceutical Finance IV BV | 3.650% | 11/10/21 | 5,720 | 5,442 |
| Teva Pharmaceutical Finance IV LLC | 2.250% | 3/18/20 | 7,369 | 7,114 |
| Teva Pharmaceutical Finance Netherlands III BV | 1.700% | 7/19/19 | 33,279 | 32,297 |
| Teva Pharmaceutical Finance Netherlands III BV | 2.200% | 7/21/21 | 34,435 | 31,550 |
| Teva Pharmaceutical Finance Netherlands III BV | 2.800% | 7/21/23 | 29,800 | 25,912 |
| Teva Pharmaceutical Finance Netherlands III BV | 3.150% | 10/1/26 | 35,086 | 28,852 |
| Teva Pharmaceutical Finance Netherlands III BV | 4.100% | 10/1/46 | 15,095 | 11,605 |
| 5 Texas Health Resources | 4.330% | 11/15/55 | 1,725 | 1,840 |
| The Kroger Co. | 2.000% | 1/15/19 | 1,600 | 1,597 |
| The Kroger Co. | 2.300% | 1/15/19 | 11,790 | 11,786 |
| The Kroger Co. | 1.500% | 9/30/19 | 4,725 | 4,657 |
| The Kroger Co. | 6.150% | 1/15/20 | 11,699 | 12,550 |
| The Kroger Co. | 3.300% | 1/15/21 | 4,282 | 4,367 |
| The Kroger Co. | 2.600% | 2/1/21 | 3,594 | 3,583 |
| The Kroger Co. | 3.400% | 4/15/22 | 3,683 | 3,771 |
| The Kroger Co. | 2.800% | 8/1/22 | 2,375 | 2,359 |
| The Kroger Co. | 3.850% | 8/1/23 | 6,340 | 6,587 |
| The Kroger Co. | 4.000% | 2/1/24 | 5,186 | 5,360 |
| The Kroger Co. | 3.500% | 2/1/26 | 4,300 | 4,260 |
| The Kroger Co. | 2.650% | 10/15/26 | 10,075 | 9,392 |
| The Kroger Co. | 3.700% | 8/1/27 | 5,200 | 5,236 |
| The Kroger Co. | 7.700% | 6/1/29 | 8,550 | 11,227 |
| The Kroger Co. | 8.000% | 9/15/29 | 4,185 | 5,549 |
| The Kroger Co. | 7.500% | 4/1/31 | 4,820 | 6,345 |
| The Kroger Co. | 6.900% | 4/15/38 | 5,094 | 6,546 |
| The Kroger Co. | 5.400% | 7/15/40 | 2,018 | 2,233 |
| The Kroger Co. | 5.000% | 4/15/42 | 1,425 | 1,498 |
| The Kroger Co. | 5.150% | 8/1/43 | 2,155 | 2,302 |
| The Kroger Co. | 3.875% | 10/15/46 | 5,290 | 4,869 |
| The Pepsi Bottling Group Inc. | 7.000% | 3/1/29 | 9,965 | 13,445 |
| Thermo Fisher Scientific Inc. | 2.150% | 12/14/18 | 3,525 | 3,528 |
| Thermo Fisher Scientific Inc. | 2.400% | 2/1/19 | 9,262 | 9,264 |
| Thermo Fisher Scientific Inc. | 4.700% | 5/1/20 | 750 | 787 |
| Thermo Fisher Scientific Inc. | 4.500% | 3/1/21 | 8,800 | 9,297 |
| Thermo Fisher Scientific Inc. | 3.600% | 8/15/21 | 7,296 | 7,499 |
| Thermo Fisher Scientific Inc. | 3.300% | 2/15/22 | 8,805 | 8,973 |
| Thermo Fisher Scientific Inc. | 3.150% | 1/15/23 | 4,465 | 4,510 |
| Thermo Fisher Scientific Inc. | 3.000% | 4/15/23 | 10,600 | 10,644 |
| Thermo Fisher Scientific Inc. | 4.150% | 2/1/24 | 7,039 | 7,464 |
| Thermo Fisher Scientific Inc. | 3.650% | 12/15/25 | 8,375 | 8,623 |
| Thermo Fisher Scientific Inc. | 2.950% | 9/19/26 | 13,780 | 13,423 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------|--------|---------------|---------------------|----------------------|
| Thermo Fisher Scientific Inc. | 3.200% | 8/15/27 | 8,475 | 8,396 |
| Thermo Fisher Scientific Inc. | 5.300% | 2/1/44 | 7,076 | 8,436 |
| Thermo Fisher Scientific Inc. | 4.100% | 8/15/47 | 6,675 | 6,868 |
| Trinity Health Corp. | 4.125% | 12/1/45 | 6,690 | 7,070 |
| Tupperware Brands Corp. | 4.750% | 6/1/21 | 5,960 | 6,248 |
| Tyson Foods Inc. | 2.650% | 8/15/19 | 12,731 | 12,798 |
| Tyson Foods Inc. | 2.250% | 8/23/21 | 2,000 | 1,973 |
| Tyson Foods Inc. | 4.500% | 6/15/22 | 16,708 | 17,834 |
| Tyson Foods Inc. | 3.950% | 8/15/24 | 14,883 | 15,667 |
| Tyson Foods Inc. | 3.550% | 6/2/27 | 14,565 | 14,805 |
| Tyson Foods Inc. | 4.875% | 8/15/34 | 9,929 | 11,138 |
| Tyson Foods Inc. | 5.150% | 8/15/44 | 3,950 | 4,630 |
| Tyson Foods Inc. | 4.550% | 6/2/47 | 8,525 | 9,294 |
| Unilever Capital Corp. | 4.800% | 2/15/19 | 6,986 | 7,189 |
| Unilever Capital Corp. | 2.200% | 3/6/19 | 3,500 | 3,505 |
| Unilever Capital Corp. | 2.100% | 7/30/20 | 7,700 | 7,673 |
| Unilever Capital Corp. | 4.250% | 2/10/21 | 10,820 | 11,405 |
| Unilever Capital Corp. | 1.375% | 7/28/21 | 8,830 | 8,515 |
| Unilever Capital Corp. | 2.600% | 5/5/24 | 11,975 | 11,816 |
| Unilever Capital Corp. | 3.100% | 7/30/25 | 7,200 | 7,280 |
| Unilever Capital Corp. | 2.000% | 7/28/26 | 10,125 | 9,340 |
| Unilever Capital Corp. | 5.900% | 11/15/32 | 4,300 | 5,567 |
| Whirlpool Corp. | 2.400% | 3/1/19 | 5,000 | 5,012 |
| Whirlpool Corp. | 4.850% | 6/15/21 | 2,763 | 2,952 |
| Whirlpool Corp. | 4.700% | 6/1/22 | 4,030 | 4,326 |
| Whirlpool Corp. | 4.000% | 3/1/24 | 2,734 | 2,872 |
| Whirlpool Corp. | 3.700% | 5/1/25 | 2,655 | 2,723 |
| Whirlpool Corp. | 4.500% | 6/1/46 | 6,482 | 6,807 |
| Wyeth LLC | 7.250% | 3/1/23 | 2,400 | 2,896 |
| Wyeth LLC | 6.450% | 2/1/24 | 5,575 | 6,728 |
| Wyeth LLC | 6.500% | 2/1/34 | 6,675 | 9,097 |
| Wyeth LLC | 6.000% | 2/15/36 | 5,440 | 7,232 |
| Wyeth LLC | 5.950% | 4/1/37 | 33,368 | 44,779 |
| Zeneca Wilmington Inc. | 7.000% | 11/15/23 | 4,275 | 5,136 |
| Zimmer Biomet Holdings Inc. | 4.625% | 11/30/19 | 1,850 | 1,920 |
| Zimmer Biomet Holdings Inc. | 2.700% | 4/1/20 | 27,550 | 27,592 |
| Zimmer Biomet Holdings Inc. | 3.375% | 11/30/21 | 5,775 | 5,857 |
| Zimmer Biomet Holdings Inc. | 3.150% | 4/1/22 | 8,925 | 8,853 |
| Zimmer Biomet Holdings Inc. | 3.550% | 4/1/25 | 23,455 | 23,462 |
| Zimmer Biomet Holdings Inc. | 5.750% | 11/30/39 | 1,650 | 1,924 |
| Zimmer Biomet Holdings Inc. | 4.450% | 8/15/45 | 4,345 | 4,335 |
| Zoetis Inc. | 3.450% | 11/13/20 | 5,000 | 5,114 |
| Zoetis Inc. | 3.250% | 2/1/23 | 13,920 | 14,139 |
| Zoetis Inc. | 4.500% | 11/13/25 | 5,200 | 5,657 |
| Zoetis Inc. | 3.000% | 9/12/27 | 7,564 | 7,386 |
| Zoetis Inc. | 4.700% | 2/1/43 | 12,203 | 13,664 |
| Zoetis Inc. | 3.950% | 9/12/47 | 4,550 | 4,635 |
| Energy (2.6%) | | | | |
| Alberta Energy Co. Ltd. | 7.375% | 11/1/31 | 3,650 | 4,693 |
| Anadarko Finance Co. | 7.500% | 5/1/31 | 8,711 | 11,172 |
| Anadarko Petroleum Corp. | 8.700% | 3/15/19 | 350 | 375 |
| Anadarko Petroleum Corp. | 6.950% | 6/15/19 | 1,000 | 1,062 |
| Anadarko Petroleum Corp. | 4.850% | 3/15/21 | 2,225 | 2,350 |
| Anadarko Petroleum Corp. | 3.450% | 7/15/24 | 7,578 | 7,515 |
| Anadarko Petroleum Corp. | 5.550% | 3/15/26 | 23,563 | 26,383 |
| Anadarko Petroleum Corp. | 6.450% | 9/15/36 | 17,521 | 21,547 |
| Anadarko Petroleum Corp. | 7.950% | 6/15/39 | 3,405 | 4,638 |
| Anadarko Petroleum Corp. | 6.200% | 3/15/40 | 13,765 | 16,541 |
| Anadarko Petroleum Corp. | 4.500% | 7/15/44 | 1,040 | 1,022 |
| Anadarko Petroleum Corp. | 6.600% | 3/15/46 | 10,475 | 13,365 |
| Andeavor | 5.375% | 10/1/22 | 2,000 | 2,065 |
| Andeavor | 4.750% | 12/15/23 | 25,705 | 27,633 |
| Andeavor | 5.125% | 4/1/24 | 1,000 | 1,047 |

10

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| ¹⁰ Andeavor | 5.125% | 12/15/26 | 24,210 | 26,631 |
| Andeavor | 3.800% | 4/1/28 | 5,200 | 5,211 |
| Andeavor | 4.500% | 4/1/48 | 6,000 | 6,066 |
| Andeavor Logistics LP / Tesoro Logistics Finance Corp. | 3.500% | 12/1/22 | 2,100 | 2,089 |
| Andeavor Logistics LP / Tesoro Logistics Finance Corp. | 4.250% | 12/1/27 | 4,550 | 4,595 |
| Andeavor Logistics LP / Tesoro Logistics Finance Corp. | 5.200% | 12/1/47 | 5,500 | 5,720 |
| Apache Corp. | 3.625% | 2/1/21 | 5,600 | 5,729 |
| Apache Corp. | 3.250% | 4/15/22 | 6,038 | 6,082 |
| Apache Corp. | 2.625% | 1/15/23 | 1,175 | 1,148 |
| Apache Corp. | 6.000% | 1/15/37 | 18,507 | 21,787 |
| Apache Corp. | 5.100% | 9/1/40 | 12,872 | 13,922 |
| Apache Corp. | 5.250% | 2/1/42 | 10,500 | 11,498 |
| Apache Corp. | 4.750% | 4/15/43 | 9,206 | 9,532 |
| Apache Finance Canada Corp. | 7.750% | 12/15/29 | 5,215 | 6,788 |
| Baker Hughes a GE Co. LLC | 3.200% | 8/15/21 | 10,277 | 10,465 |
| Baker Hughes a GE Co. LLC | 5.125% | 9/15/40 | 13,655 | 16,037 |
| ¹⁰ Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc. | 2.773% | 12/15/22 | 5,250 | 5,242 |
| ¹⁰ Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc. | 3.337% | 12/15/27 | 12,000 | 11,973 |
| ¹⁰ Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor Inc. | 4.080% | 12/15/47 | 9,850 | 10,013 |
| Boardwalk Pipelines LP | 5.750% | 9/15/19 | 50 | 52 |
| Boardwalk Pipelines LP | 3.375% | 2/1/23 | 3,425 | 3,389 |
| Boardwalk Pipelines LP | 4.950% | 12/15/24 | 8,250 | 8,745 |
| Boardwalk Pipelines LP | 5.950% | 6/1/26 | 12,160 | 13,550 |
| Boardwalk Pipelines LP | 4.450% | 7/15/27 | 8,500 | 8,622 |
| BP Capital Markets plc | 4.750% | 3/10/19 | 12,410 | 12,794 |
| BP Capital Markets plc | 1.676% | 5/3/19 | 2,200 | 2,189 |
| BP Capital Markets plc | 2.237% | 5/10/19 | 33,246 | 33,296 |
| BP Capital Markets plc | 1.768% | 9/19/19 | 5,200 | 5,162 |
| BP Capital Markets plc | 2.315% | 2/13/20 | 16,368 | 16,413 |
| BP Capital Markets plc | 4.742% | 3/11/21 | 17,428 | 18,654 |
| BP Capital Markets plc | 2.112% | 9/16/21 | 9,339 | 9,216 |
| BP Capital Markets plc | 3.561% | 11/1/21 | 14,930 | 15,496 |
| BP Capital Markets plc | 3.062% | 3/17/22 | 4,075 | 4,158 |
| BP Capital Markets plc | 3.245% | 5/6/22 | 20,261 | 20,807 |
| BP Capital Markets plc | 2.520% | 9/19/22 | 7,950 | 7,917 |
| BP Capital Markets plc | 2.500% | 11/6/22 | 14,382 | 14,288 |
| BP Capital Markets plc | 2.750% | 5/10/23 | 24,150 | 24,204 |
| BP Capital Markets plc | 3.994% | 9/26/23 | 5,800 | 6,160 |
| BP Capital Markets plc | 3.216% | 11/28/23 | 15,800 | 16,134 |
| BP Capital Markets plc | 3.814% | 2/10/24 | 5,972 | 6,284 |
| BP Capital Markets plc | 3.224% | 4/14/24 | 200 | 204 |
| BP Capital Markets plc | 3.535% | 11/4/24 | 23,595 | 24,526 |
| BP Capital Markets plc | 3.506% | 3/17/25 | 14,377 | 14,878 |
| BP Capital Markets plc | 3.119% | 5/4/26 | 6,507 | 6,554 |
| BP Capital Markets plc | 3.017% | 1/16/27 | 3,620 | 3,573 |
| BP Capital Markets plc | 3.279% | 9/19/27 | 17,675 | 17,843 |
| BP Capital Markets plc | 3.723% | 11/28/28 | 13,680 | 14,264 |
| Buckeye Partners LP | 2.650% | 11/15/18 | 6,900 | 6,913 |
| Buckeye Partners LP | 4.875% | 2/1/21 | 150 | 157 |
| Buckeye Partners LP | 4.150% | 7/1/23 | 4,175 | 4,325 |
| Buckeye Partners LP | 4.350% | 10/15/24 | 400 | 410 |
| Buckeye Partners LP | 3.950% | 12/1/26 | 8,200 | 8,010 |
| Buckeye Partners LP | 4.125% | 12/1/27 | 3,100 | 3,064 |
| Buckeye Partners LP | 5.850% | 11/15/43 | 6,300 | 6,791 |
| Buckeye Partners LP | 5.600% | 10/15/44 | 1,725 | 1,798 |
| Burlington Resources Finance Co. | 7.200% | 8/15/31 | 1,100 | 1,501 |
| Burlington Resources Finance Co. | 7.400% | 12/1/31 | 5,150 | 7,177 |
| Canadian Natural Resources Ltd. | 3.450% | 11/15/21 | 5,663 | 5,800 |
| Canadian Natural Resources Ltd. | 2.950% | 1/15/23 | 13,630 | 13,551 |
| Canadian Natural Resources Ltd. | 3.800% | 4/15/24 | 4,823 | 4,949 |
| Canadian Natural Resources Ltd. | 3.900% | 2/1/25 | 140 | 143 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------------------|--------|---------------|---------------------|----------------------|
| Canadian Natural Resources Ltd. | 3.850% | 6/1/27 | 13,866 | 14,158 |
| Canadian Natural Resources Ltd. | 7.200% | 1/15/32 | 5,393 | 6,841 |
| Canadian Natural Resources Ltd. | 6.450% | 6/30/33 | 5,865 | 7,150 |
| Canadian Natural Resources Ltd. | 5.850% | 2/1/35 | 3,445 | 4,048 |
| Canadian Natural Resources Ltd. | 6.500% | 2/15/37 | 6,897 | 8,588 |
| Canadian Natural Resources Ltd. | 6.250% | 3/15/38 | 10,964 | 13,670 |
| Canadian Natural Resources Ltd. | 6.750% | 2/1/39 | 4,454 | 5,706 |
| Canadian Natural Resources Ltd. | 4.950% | 6/1/47 | 5,950 | 6,588 |
| Cenovus Energy Inc. | 5.700% | 10/15/19 | 15,625 | 16,426 |
| Cenovus Energy Inc. | 3.000% | 8/15/22 | 7,000 | 6,939 |
| Cenovus Energy Inc. | 3.800% | 9/15/23 | 16,850 | 17,208 |
| Cenovus Energy Inc. | 4.250% | 4/15/27 | 11,125 | 11,042 |
| Cenovus Energy Inc. | 5.250% | 6/15/37 | 10,400 | 10,660 |
| Cenovus Energy Inc. | 6.750% | 11/15/39 | 12,451 | 14,863 |
| Cenovus Energy Inc. | 4.450% | 9/15/42 | 1,414 | 1,301 |
| Cenovus Energy Inc. | 5.200% | 9/15/43 | 7,405 | 7,442 |
| Cenovus Energy Inc. | 5.400% | 6/15/47 | 17,325 | 18,105 |
| Chevron Corp. | 1.790% | 11/16/18 | 11,300 | 11,286 |
| Chevron Corp. | 1.686% | 2/28/19 | 6,000 | 5,980 |
| Chevron Corp. | 4.950% | 3/3/19 | 21,150 | 21,842 |
| Chevron Corp. | 1.561% | 5/16/19 | 16,250 | 16,147 |
| Chevron Corp. | 2.193% | 11/15/19 | 13,000 | 13,024 |
| Chevron Corp. | 1.961% | 3/3/20 | 20,893 | 20,810 |
| Chevron Corp. | 1.991% | 3/3/20 | 6,395 | 6,354 |
| Chevron Corp. | 2.427% | 6/24/20 | 7,092 | 7,131 |
| Chevron Corp. | 2.419% | 11/17/20 | 11,224 | 11,273 |
| Chevron Corp. | 2.100% | 5/16/21 | 17,940 | 17,798 |
| Chevron Corp. | 2.411% | 3/3/22 | 8,835 | 8,809 |
| Chevron Corp. | 2.498% | 3/3/22 | 7,340 | 7,347 |
| Chevron Corp. | 2.355% | 12/5/22 | 17,691 | 17,553 |
| Chevron Corp. | 3.191% | 6/24/23 | 17,240 | 17,673 |
| Chevron Corp. | 2.895% | 3/3/24 | 12,895 | 12,982 |
| Chevron Corp. | 3.326% | 11/17/25 | 1,200 | 1,238 |
| Chevron Corp. | 2.954% | 5/16/26 | 21,000 | 20,937 |
| Cimarex Energy Co. | 4.375% | 6/1/24 | 13,700 | 14,541 |
| Cimarex Energy Co. | 3.900% | 5/15/27 | 17,996 | 17,983 |
| Columbia Pipeline Group Inc. | 3.300% | 6/1/20 | 1,535 | 1,553 |
| Columbia Pipeline Group Inc. | 4.500% | 6/1/25 | 16,375 | 17,441 |
| Columbia Pipeline Group Inc. | 5.800% | 6/1/45 | 5,875 | 7,282 |
| Concho Resources Inc. | 3.750% | 10/1/27 | 11,900 | 12,019 |
| Concho Resources Inc. | 4.875% | 10/1/47 | 4,500 | 4,916 |
| ConocoPhillips | 5.900% | 10/15/32 | 12,526 | 15,488 |
| ConocoPhillips | 5.900% | 5/15/38 | 4,712 | 6,191 |
| ConocoPhillips | 6.500% | 2/1/39 | 18,107 | 25,339 |
| ConocoPhillips Canada Funding Co. I | 5.950% | 10/15/36 | 5,270 | 6,727 |
| ConocoPhillips Co. | 2.200% | 5/15/20 | 1,175 | 1,171 |
| ConocoPhillips Co. | 4.200% | 3/15/21 | 9,160 | 9,585 |
| ConocoPhillips Co. | 2.875% | 11/15/21 | 13,468 | 13,569 |
| ConocoPhillips Co. | 2.400% | 12/15/22 | 11,655 | 11,497 |
| ConocoPhillips Co. | 3.350% | 11/15/24 | 5,081 | 5,224 |
| ConocoPhillips Co. | 3.350% | 5/15/25 | 250 | 256 |
| ConocoPhillips Co. | 4.950% | 3/15/26 | 24,854 | 28,209 |
| ConocoPhillips Co. | 4.150% | 11/15/34 | 23,371 | 24,792 |
| ConocoPhillips Co. | 4.300% | 11/15/44 | 6,162 | 6,718 |
| ConocoPhillips Co. | 5.950% | 3/15/46 | 7,024 | 9,474 |
| ConocoPhillips Holding Co. | 6.950% | 4/15/29 | 8,459 | 11,072 |
| Devon Energy Corp. | 4.000% | 7/15/21 | 5,365 | 5,585 |
| Devon Energy Corp. | 3.250% | 5/15/22 | 19,197 | 19,530 |
| Devon Energy Corp. | 5.850% | 12/15/25 | 2,200 | 2,565 |
| Devon Energy Corp. | 7.950% | 4/15/32 | 6,430 | 8,786 |
| Devon Energy Corp. | 5.600% | 7/15/41 | 11,274 | 13,257 |
| Devon Energy Corp. | 4.750% | 5/15/42 | 10,951 | 11,650 |
| Devon Energy Corp. | 5.000% | 6/15/45 | 8,498 | 9,446 |
| Devon Financing Co. LLC | 7.875% | 9/30/31 | 15,336 | 21,028 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------------|--------|---------------|---------------------|----------------------|
| Dominion Energy Gas Holdings LLC | 2.800% | 11/15/20 | 5,250 | 5,289 |
| Dominion Energy Gas Holdings LLC | 3.550% | 11/1/23 | 13,725 | 13,887 |
| Dominion Energy Gas Holdings LLC | 3.600% | 12/15/24 | 7,650 | 7,813 |
| Dominion Energy Gas Holdings LLC | 4.800% | 11/1/43 | 5,650 | 6,263 |
| Dominion Energy Gas Holdings LLC | 4.600% | 12/15/44 | 4,975 | 5,435 |
| Enable Midstream Partners LP | 2.400% | 5/15/19 | 4,000 | 3,978 |
| Enable Midstream Partners LP | 3.900% | 5/15/24 | 9,994 | 10,002 |
| Enable Midstream Partners LP | 4.400% | 3/15/27 | 10,950 | 11,153 |
| Enable Midstream Partners LP | 5.000% | 5/15/44 | 1,225 | 1,203 |
| Enbridge Energy Partners LP | 9.875% | 3/1/19 | 8,235 | 8,880 |
| Enbridge Energy Partners LP | 4.375% | 10/15/20 | 1,480 | 1,544 |
| Enbridge Energy Partners LP | 4.200% | 9/15/21 | 478 | 497 |
| Enbridge Energy Partners LP | 5.875% | 10/15/25 | 3,300 | 3,730 |
| Enbridge Energy Partners LP | 7.500% | 4/15/38 | 11,285 | 14,625 |
| Enbridge Energy Partners LP | 5.500% | 9/15/40 | 8,270 | 9,072 |
| Enbridge Energy Partners LP | 7.375% | 10/15/45 | 4,116 | 5,473 |
| Enbridge Inc. | 2.900% | 7/15/22 | 6,500 | 6,447 |
| Enbridge Inc. | 4.250% | 12/1/26 | 12,450 | 12,990 |
| Enbridge Inc. | 3.700% | 7/15/27 | 10,900 | 10,922 |
| Enbridge Inc. | 4.500% | 6/10/44 | 4,200 | 4,329 |
| Enbridge Inc. | 5.500% | 12/1/46 | 10,350 | 12,445 |
| Encana Corp. | 6.500% | 5/15/19 | 5,525 | 5,802 |
| Encana Corp. | 3.900% | 11/15/21 | 6,892 | 7,085 |
| Encana Corp. | 8.125% | 9/15/30 | 1,300 | 1,754 |
| Encana Corp. | 6.500% | 8/15/34 | 17,868 | 22,104 |
| Encana Corp. | 6.625% | 8/15/37 | 1,198 | 1,519 |
| Encana Corp. | 6.500% | 2/1/38 | 10,300 | 12,951 |
| Energy Transfer LP | 9.000% | 4/15/19 | 21,088 | 22,753 |
| Energy Transfer LP | 4.150% | 10/1/20 | 8,051 | 8,306 |
| Energy Transfer LP | 4.650% | 6/1/21 | 4,800 | 5,030 |
| Energy Transfer LP | 5.200% | 2/1/22 | 6,466 | 6,892 |
| Energy Transfer LP | 3.600% | 2/1/23 | 24,931 | 24,994 |
| Energy Transfer LP | 4.900% | 2/1/24 | 1,620 | 1,707 |
| Energy Transfer LP | 4.050% | 3/15/25 | 12,075 | 12,064 |
| Energy Transfer LP | 4.750% | 1/15/26 | 14,500 | 15,054 |
| Energy Transfer LP | 4.200% | 4/15/27 | 5,700 | 5,633 |
| Energy Transfer LP | 8.250% | 11/15/29 | 10 | 13 |
| Energy Transfer LP | 4.900% | 3/15/35 | 4,195 | 4,131 |
| Energy Transfer LP | 6.625% | 10/15/36 | 3,495 | 4,004 |
| Energy Transfer LP | 7.500% | 7/1/38 | 7,457 | 9,242 |
| Energy Transfer LP | 6.050% | 6/1/41 | 4,450 | 4,731 |
| Energy Transfer LP | 6.500% | 2/1/42 | 16,219 | 18,314 |
| Energy Transfer LP | 5.150% | 2/1/43 | 1,524 | 1,473 |
| Energy Transfer LP | 5.950% | 10/1/43 | 4,685 | 4,971 |
| Energy Transfer LP | 5.150% | 3/15/45 | 3,978 | 3,851 |
| Energy Transfer LP | 6.125% | 12/15/45 | 11,050 | 11,958 |
| Energy Transfer LP | 5.300% | 4/15/47 | 5,655 | 5,602 |
| EnLink Midstream Partners LP | 2.700% | 4/1/19 | 750 | 749 |
| EnLink Midstream Partners LP | 4.400% | 4/1/24 | 16,575 | 17,037 |
| EnLink Midstream Partners LP | 4.150% | 6/1/25 | 5,299 | 5,347 |
| EnLink Midstream Partners LP | 4.850% | 7/15/26 | 11,150 | 11,673 |
| EnLink Midstream Partners LP | 5.600% | 4/1/44 | 6,520 | 6,865 |
| EnLink Midstream Partners LP | 5.450% | 6/1/47 | 3,000 | 3,156 |
| Enterprise Products Operating LLC | 6.500% | 1/31/19 | 9,494 | 9,911 |
| Enterprise Products Operating LLC | 2.550% | 10/15/19 | 11,285 | 11,319 |
| Enterprise Products Operating LLC | 5.250% | 1/31/20 | 895 | 942 |
| Enterprise Products Operating LLC | 5.200% | 9/1/20 | 3,258 | 3,471 |
| Enterprise Products Operating LLC | 2.850% | 4/15/21 | 1,010 | 1,018 |
| Enterprise Products Operating LLC | 4.050% | 2/15/22 | 475 | 498 |
| Enterprise Products Operating LLC | 3.350% | 3/15/23 | 11,461 | 11,678 |
| Enterprise Products Operating LLC | 3.900% | 2/15/24 | 18,781 | 19,587 |
| Enterprise Products Operating LLC | 3.750% | 2/15/25 | 16,798 | 17,290 |
| Enterprise Products Operating LLC | 3.700% | 2/15/26 | 4,596 | 4,698 |
| Enterprise Products Operating LLC | 3.950% | 2/15/27 | 4,250 | 4,424 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Enterprise Products Operating LLC | 6.875% | 3/1/33 | 5,493 | 7,155 |
| Enterprise Products Operating LLC | 6.650% | 10/15/34 | 1,485 | 1,913 |
| Enterprise Products Operating LLC | 7.550% | 4/15/38 | 2,994 | 4,209 |
| Enterprise Products Operating LLC | 6.125% | 10/15/39 | 5,335 | 6,682 |
| Enterprise Products Operating LLC | 6.450% | 9/1/40 | 743 | 969 |
| Enterprise Products Operating LLC | 5.950% | 2/1/41 | 5,421 | 6,691 |
| Enterprise Products Operating LLC | 5.700% | 2/15/42 | 6,995 | 8,609 |
| Enterprise Products Operating LLC | 4.850% | 8/15/42 | 8,090 | 8,835 |
| Enterprise Products Operating LLC | 4.450% | 2/15/43 | 19,042 | 19,646 |
| Enterprise Products Operating LLC | 4.850% | 3/15/44 | 24,075 | 26,411 |
| Enterprise Products Operating LLC | 5.100% | 2/15/45 | 2,042 | 2,319 |
| Enterprise Products Operating LLC | 4.900% | 5/15/46 | 16,845 | 18,630 |
| Enterprise Products Operating LLC | 4.950% | 10/15/54 | 4,320 | 4,706 |
| 5 Enterprise Products Operating LLC | 5.250% | 8/16/77 | 3,075 | 3,045 |
| EOG Resources Inc. | 5.625% | 6/1/19 | 1,006 | 1,052 |
| EOG Resources Inc. | 2.450% | 4/1/20 | 70 | 70 |
| EOG Resources Inc. | 4.400% | 6/1/20 | 9,220 | 9,616 |
| EOG Resources Inc. | 4.100% | 2/1/21 | 9,535 | 9,948 |
| EOG Resources Inc. | 2.625% | 3/15/23 | 16,428 | 16,199 |
| EOG Resources Inc. | 3.150% | 4/1/25 | 7,750 | 7,703 |
| EOG Resources Inc. | 4.150% | 1/15/26 | 4,300 | 4,561 |
| EOG Resources Inc. | 3.900% | 4/1/35 | 4,976 | 5,106 |
| EQT Corp. | 8.125% | 6/1/19 | 4,400 | 4,741 |
| EQT Corp. | 2.500% | 10/1/20 | 2,850 | 2,828 |
| EQT Corp. | 4.875% | 11/15/21 | 6,500 | 6,936 |
| EQT Corp. | 3.000% | 10/1/22 | 4,275 | 4,218 |
| EQT Corp. | 3.900% | 10/1/27 | 11,275 | 11,180 |
| EQT Midstream Partners LP | 4.000% | 8/1/24 | 3,210 | 3,216 |
| EQT Midstream Partners LP | 4.125% | 12/1/26 | 4,800 | 4,779 |
| Exxon Mobil Corp. | 1.819% | 3/15/19 | 2,628 | 2,621 |
| Exxon Mobil Corp. | 1.912% | 3/6/20 | 8,781 | 8,740 |
| Exxon Mobil Corp. | 2.222% | 3/1/21 | 24,195 | 24,150 |
| Exxon Mobil Corp. | 2.397% | 3/6/22 | 28,653 | 28,645 |
| Exxon Mobil Corp. | 2.726% | 3/1/23 | 29,450 | 29,630 |
| Exxon Mobil Corp. | 2.709% | 3/6/25 | 19,154 | 19,040 |
| Exxon Mobil Corp. | 3.043% | 3/1/26 | 12,743 | 12,939 |
| Exxon Mobil Corp. | 3.567% | 3/6/45 | 8,825 | 8,876 |
| Exxon Mobil Corp. | 4.114% | 3/1/46 | 22,200 | 24,673 |
| Halliburton Co. | 3.500% | 8/1/23 | 4,442 | 4,559 |
| Halliburton Co. | 3.800% | 11/15/25 | 44,950 | 46,607 |
| Halliburton Co. | 4.850% | 11/15/35 | 14,566 | 16,328 |
| Halliburton Co. | 6.700% | 9/15/38 | 10,140 | 13,532 |
| Halliburton Co. | 7.450% | 9/15/39 | 4,984 | 7,128 |
| Halliburton Co. | 4.500% | 11/15/41 | 4,371 | 4,605 |
| Halliburton Co. | 4.750% | 8/1/43 | 9,500 | 10,372 |
| Halliburton Co. | 5.000% | 11/15/45 | 20,125 | 23,068 |
| Helmerich & Payne International Drilling Co. | 4.650% | 3/15/25 | 3,500 | 3,677 |
| Hess Corp. | 3.500% | 7/15/24 | 5,050 | 4,982 |
| Hess Corp. | 4.300% | 4/1/27 | 7,600 | 7,614 |
| Hess Corp. | 7.875% | 10/1/29 | 5,983 | 7,385 |
| Hess Corp. | 7.300% | 8/15/31 | 4,428 | 5,334 |
| Hess Corp. | 7.125% | 3/15/33 | 4,642 | 5,615 |
| Hess Corp. | 6.000% | 1/15/40 | 16,051 | 17,582 |
| Hess Corp. | 5.600% | 2/15/41 | 12,813 | 13,798 |
| Hess Corp. | 5.800% | 4/1/47 | 6,500 | 7,194 |
| HollyFrontier Corp. | 5.875% | 4/1/26 | 2,520 | 2,805 |
| Husky Energy Inc. | 6.150% | 6/15/19 | 650 | 682 |
| Husky Energy Inc. | 7.250% | 12/15/19 | 6,216 | 6,746 |
| Husky Energy Inc. | 3.950% | 4/15/22 | 12,571 | 13,015 |
| Husky Energy Inc. | 4.000% | 4/15/24 | 15,363 | 15,918 |
| Husky Energy Inc. | 6.800% | 9/15/37 | 2,716 | 3,525 |
| Kerr-McGee Corp. | 6.950% | 7/1/24 | 9,295 | 10,958 |
| Kerr-McGee Corp. | 7.875% | 9/15/31 | 3,124 | 4,131 |
| Kinder Morgan Energy Partners LP | 2.650% | 2/1/19 | 25,275 | 25,285 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|----------------------------------|--------|---------------|---------------------|----------------------|
| Kinder Morgan Energy Partners LP | 6.850% | 2/15/20 | 5,358 | 5,808 |
| Kinder Morgan Energy Partners LP | 6.500% | 4/1/20 | 2,200 | 2,371 |
| Kinder Morgan Energy Partners LP | 3.500% | 3/1/21 | 7,535 | 7,678 |
| Kinder Morgan Energy Partners LP | 5.800% | 3/1/21 | 5,985 | 6,488 |
| Kinder Morgan Energy Partners LP | 5.000% | 10/1/21 | 12,450 | 13,264 |
| Kinder Morgan Energy Partners LP | 4.150% | 3/1/22 | 6,125 | 6,341 |
| Kinder Morgan Energy Partners LP | 3.950% | 9/1/22 | 8,400 | 8,625 |
| Kinder Morgan Energy Partners LP | 3.450% | 2/15/23 | 6,880 | 6,910 |
| Kinder Morgan Energy Partners LP | 3.500% | 9/1/23 | 13,399 | 13,389 |
| Kinder Morgan Energy Partners LP | 4.150% | 2/1/24 | 450 | 466 |
| Kinder Morgan Energy Partners LP | 4.300% | 5/1/24 | 16,470 | 17,141 |
| Kinder Morgan Energy Partners LP | 4.250% | 9/1/24 | 1,770 | 1,832 |
| Kinder Morgan Energy Partners LP | 7.400% | 3/15/31 | 135 | 165 |
| Kinder Morgan Energy Partners LP | 7.300% | 8/15/33 | 2,694 | 3,352 |
| Kinder Morgan Energy Partners LP | 5.800% | 3/15/35 | 4,749 | 5,269 |
| Kinder Morgan Energy Partners LP | 6.500% | 2/1/37 | 22,141 | 25,851 |
| Kinder Morgan Energy Partners LP | 6.950% | 1/15/38 | 4,614 | 5,755 |
| Kinder Morgan Energy Partners LP | 6.500% | 9/1/39 | 5,995 | 7,058 |
| Kinder Morgan Energy Partners LP | 6.550% | 9/15/40 | 6,025 | 7,106 |
| Kinder Morgan Energy Partners LP | 7.500% | 11/15/40 | 6,381 | 8,124 |
| Kinder Morgan Energy Partners LP | 5.625% | 9/1/41 | 12,217 | 12,998 |
| Kinder Morgan Energy Partners LP | 5.000% | 8/15/42 | 2,095 | 2,130 |
| Kinder Morgan Energy Partners LP | 4.700% | 11/1/42 | 11,474 | 11,124 |
| Kinder Morgan Energy Partners LP | 5.000% | 3/1/43 | 3,391 | 3,418 |
| Kinder Morgan Energy Partners LP | 5.500% | 3/1/44 | 11,077 | 11,840 |
| Kinder Morgan Energy Partners LP | 5.400% | 9/1/44 | 1,759 | 1,841 |
| Kinder Morgan Inc. | 3.050% | 12/1/19 | 11,183 | 11,232 |
| Kinder Morgan Inc. | 3.150% | 1/15/23 | 2,890 | 2,863 |
| Kinder Morgan Inc. | 4.300% | 6/1/25 | 11,625 | 12,100 |
| Kinder Morgan Inc. | 7.800% | 8/1/31 | 4,350 | 5,608 |
| Kinder Morgan Inc. | 7.750% | 1/15/32 | 9,603 | 12,352 |
| Kinder Morgan Inc. | 5.300% | 12/1/34 | 12,270 | 13,028 |
| Kinder Morgan Inc. | 5.550% | 6/1/45 | 23,414 | 25,494 |
| Kinder Morgan Inc. | 5.050% | 2/15/46 | 150 | 156 |
| Magellan Midstream Partners LP | 6.550% | 7/15/19 | 9,765 | 10,342 |
| Magellan Midstream Partners LP | 4.250% | 2/1/21 | 3,945 | 4,111 |
| Magellan Midstream Partners LP | 5.000% | 3/1/26 | 8,350 | 9,286 |
| Magellan Midstream Partners LP | 5.150% | 10/15/43 | 176 | 198 |
| Magellan Midstream Partners LP | 4.250% | 9/15/46 | 4,150 | 4,224 |
| Magellan Midstream Partners LP | 4.200% | 10/3/47 | 8,450 | 8,530 |
| Marathon Oil Corp. | 2.700% | 6/1/20 | 6,761 | 6,756 |
| Marathon Oil Corp. | 2.800% | 11/1/22 | 18,041 | 17,772 |
| Marathon Oil Corp. | 3.850% | 6/1/25 | 11,125 | 11,294 |
| Marathon Oil Corp. | 4.400% | 7/15/27 | 5,952 | 6,219 |
| Marathon Oil Corp. | 6.800% | 3/15/32 | 7,393 | 8,941 |
| Marathon Oil Corp. | 6.600% | 10/1/37 | 5,788 | 7,224 |
| Marathon Oil Corp. | 5.200% | 6/1/45 | 9,975 | 10,962 |
| Marathon Petroleum Corp. | 3.400% | 12/15/20 | 5,725 | 5,849 |
| Marathon Petroleum Corp. | 5.125% | 3/1/21 | 11,967 | 12,812 |
| Marathon Petroleum Corp. | 3.625% | 9/15/24 | 7,375 | 7,516 |
| Marathon Petroleum Corp. | 6.500% | 3/1/41 | 12,790 | 16,010 |
| Marathon Petroleum Corp. | 4.750% | 9/15/44 | 2,127 | 2,181 |
| Marathon Petroleum Corp. | 5.850% | 12/15/45 | 1,459 | 1,680 |
| Marathon Petroleum Corp. | 5.000% | 9/15/54 | 3,252 | 3,294 |
| MPLX LP | 5.500% | 2/15/23 | 5 | 5 |
| MPLX LP | 4.500% | 7/15/23 | 22,232 | 23,457 |
| MPLX LP | 4.875% | 12/1/24 | 30,410 | 32,663 |
| MPLX LP | 4.000% | 2/15/25 | 3,700 | 3,770 |
| MPLX LP | 4.875% | 6/1/25 | 3,473 | 3,718 |
| MPLX LP | 4.125% | 3/1/27 | 12,800 | 13,065 |
| MPLX LP | 5.200% | 3/1/47 | 6,400 | 6,972 |
| Nabors Industries Inc. | 6.150% | 2/15/18 | 14,369 | 14,416 |
| Nabors Industries Inc. | 9.250% | 1/15/19 | 2,450 | 2,594 |
| National Fuel Gas Co. | 4.900% | 12/1/21 | 1,062 | 1,114 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| National Fuel Gas Co. | 3.750% | 3/1/23 | 3,660 | 3,685 |
| National Fuel Gas Co. | 5.200% | 7/15/25 | 1,200 | 1,284 |
| National Fuel Gas Co. | 3.950% | 9/15/27 | 2,500 | 2,483 |
| National Oilwell Varco Inc. | 2.600% | 12/1/22 | 26,391 | 25,776 |
| National Oilwell Varco Inc. | 3.950% | 12/1/42 | 8,373 | 7,386 |
| Noble Energy Inc. | 5.625% | 5/1/21 | 53 | 54 |
| Noble Energy Inc. | 4.150% | 12/15/21 | 11,224 | 11,711 |
| Noble Energy Inc. | 3.900% | 11/15/24 | 3,850 | 3,956 |
| Noble Energy Inc. | 3.850% | 1/15/28 | 7,025 | 7,046 |
| Noble Energy Inc. | 6.000% | 3/1/41 | 15,743 | 18,653 |
| Noble Energy Inc. | 5.250% | 11/15/43 | 8,127 | 8,844 |
| Noble Energy Inc. | 5.050% | 11/15/44 | 2,900 | 3,098 |
| Noble Energy Inc. | 4.950% | 8/15/47 | 6,300 | 6,672 |
| Occidental Petroleum Corp. | 4.100% | 2/1/21 | 23,816 | 24,868 |
| Occidental Petroleum Corp. | 3.125% | 2/15/22 | 6,990 | 7,156 |
| Occidental Petroleum Corp. | 2.700% | 2/15/23 | 10,278 | 10,246 |
| Occidental Petroleum Corp. | 3.500% | 6/15/25 | 4,470 | 4,617 |
| Occidental Petroleum Corp. | 3.400% | 4/15/26 | 9,309 | 9,549 |
| Occidental Petroleum Corp. | 4.625% | 6/15/45 | 8,056 | 9,074 |
| Occidental Petroleum Corp. | 4.400% | 4/15/46 | 14,853 | 16,392 |
| Occidental Petroleum Corp. | 4.100% | 2/15/47 | 5,800 | 6,165 |
| Oceaneering International Inc. | 4.650% | 11/15/24 | 7,326 | 7,135 |
| ONEOK Inc. | 7.500% | 9/1/23 | 7,900 | 9,400 |
| ONEOK Inc. | 4.000% | 7/13/27 | 2,800 | 2,843 |
| ONEOK Inc. | 6.000% | 6/15/35 | 1,000 | 1,151 |
| ONEOK Inc. | 4.950% | 7/13/47 | 10,925 | 11,370 |
| ONEOK Partners LP | 8.625% | 3/1/19 | 10,450 | 11,158 |
| ONEOK Partners LP | 3.375% | 10/1/22 | 12,987 | 13,083 |
| ONEOK Partners LP | 4.900% | 3/15/25 | 6,969 | 7,484 |
| ONEOK Partners LP | 6.650% | 10/1/36 | 14,169 | 17,396 |
| ONEOK Partners LP | 6.850% | 10/15/37 | 6,550 | 8,219 |
| ONEOK Partners LP | 6.125% | 2/1/41 | 4,795 | 5,577 |
| Petro-Canada | 5.350% | 7/15/33 | 4,725 | 5,558 |
| Petro-Canada | 5.950% | 5/15/35 | 8,430 | 10,615 |
| Petro-Canada | 6.800% | 5/15/38 | 8,838 | 12,120 |
| Phillips 66 | 4.300% | 4/1/22 | 14,510 | 15,324 |
| Phillips 66 | 4.650% | 11/15/34 | 4,994 | 5,464 |
| Phillips 66 | 5.875% | 5/1/42 | 14,336 | 18,273 |
| Phillips 66 | 4.875% | 11/15/44 | 25,681 | 29,252 |
| Phillips 66 Partners LP | 2.646% | 2/15/20 | 1,942 | 1,938 |
| Phillips 66 Partners LP | 3.605% | 2/15/25 | 8,008 | 8,053 |
| Phillips 66 Partners LP | 3.550% | 10/1/26 | 1,600 | 1,582 |
| Phillips 66 Partners LP | 3.750% | 3/1/28 | 3,300 | 3,288 |
| Phillips 66 Partners LP | 4.680% | 2/15/45 | 5,050 | 5,181 |
| Phillips 66 Partners LP | 4.900% | 10/1/46 | 4,700 | 4,952 |
| Pioneer Natural Resources Co. | 3.450% | 1/15/21 | 3,100 | 3,172 |
| Pioneer Natural Resources Co. | 3.950% | 7/15/22 | 8,310 | 8,651 |
| Pioneer Natural Resources Co. | 4.450% | 1/15/26 | 15,000 | 16,061 |
| Plains All American Pipeline LP / PAA Finance Corp. | 2.600% | 12/15/19 | 100 | 99 |
| Plains All American Pipeline LP / PAA Finance Corp. | 5.750% | 1/15/20 | 9,656 | 10,166 |
| Plains All American Pipeline LP / PAA Finance Corp. | 5.000% | 2/1/21 | 3,037 | 3,184 |
| Plains All American Pipeline LP / PAA Finance Corp. | 3.650% | 6/1/22 | 3,854 | 3,868 |
| Plains All American Pipeline LP / PAA Finance Corp. | 2.850% | 1/31/23 | 18,103 | 17,310 |
| Plains All American Pipeline LP / PAA Finance Corp. | 3.850% | 10/15/23 | 3,834 | 3,814 |
| Plains All American Pipeline LP / PAA Finance Corp. | 3.600% | 11/1/24 | 22,615 | 21,967 |
| Plains All American Pipeline LP / PAA Finance Corp. | 4.650% | 10/15/25 | 3,458 | 3,555 |
| Plains All American Pipeline LP / PAA Finance Corp. | 4.500% | 12/15/26 | 7,500 | 7,636 |
| Plains All American Pipeline LP / PAA Finance Corp. | 6.650% | 1/15/37 | 1,975 | 2,253 |
| Plains All American Pipeline LP / PAA Finance Corp. | 5.150% | 6/1/42 | 7,525 | 7,318 |
| Plains All American Pipeline LP / PAA Finance Corp. | 4.300% | 1/31/43 | 13,247 | 11,630 |
| Plains All American Pipeline LP / PAA Finance Corp. | 4.700% | 6/15/44 | 4,310 | 4,024 |
| Plains All American Pipeline LP / PAA Finance Corp. | 4.900% | 2/15/45 | 100 | 96 |
| Regency Energy Partners LP / Regency Energy Finance Corp. | 5.750% | 9/1/20 | 162 | 173 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Regency Energy Partners LP / Regency Energy Finance Corp. | 5.875% | 3/1/22 | 8,910 | 9,701 |
| Regency Energy Partners LP / Regency Energy Finance Corp. | 5.000% | 10/1/22 | 20,850 | 22,205 |
| Regency Energy Partners LP / Regency Energy Finance Corp. | 4.500% | 11/1/23 | 14,300 | 14,800 |
| Repsol Oil & Gas Canada Inc. | 3.750% | 2/1/21 | 5,779 | 5,815 |
| Sabine Pass Liquefaction LLC | 5.625% | 2/1/21 | 32,337 | 34,560 |
| Sabine Pass Liquefaction LLC | 6.250% | 3/15/22 | 14,375 | 15,938 |
| Sabine Pass Liquefaction LLC | 5.625% | 4/15/23 | 19,148 | 20,919 |
| Sabine Pass Liquefaction LLC | 5.750% | 5/15/24 | 26,950 | 29,847 |
| Sabine Pass Liquefaction LLC | 5.625% | 3/1/25 | 24,850 | 27,335 |
| Sabine Pass Liquefaction LLC | 5.875% | 6/30/26 | 26,927 | 30,024 |
| Sabine Pass Liquefaction LLC | 5.000% | 3/15/27 | 6,709 | 7,145 |
| Sabine Pass Liquefaction LLC | 4.200% | 3/15/28 | 14,250 | 14,464 |
| Schlumberger Investment SA | 3.650% | 12/1/23 | 13,205 | 13,856 |
| Shell International Finance BV | 1.375% | 5/10/19 | 23,350 | 23,124 |
| Shell International Finance BV | 1.375% | 9/12/19 | 18,200 | 17,978 |
| Shell International Finance BV | 4.300% | 9/22/19 | 26,850 | 27,831 |
| Shell International Finance BV | 4.375% | 3/25/20 | 7,874 | 8,241 |
| Shell International Finance BV | 2.125% | 5/11/20 | 13,075 | 13,047 |
| Shell International Finance BV | 2.250% | 11/10/20 | 2,540 | 2,538 |
| Shell International Finance BV | 1.875% | 5/10/21 | 23,000 | 22,636 |
| Shell International Finance BV | 1.750% | 9/12/21 | 13,615 | 13,281 |
| Shell International Finance BV | 2.375% | 8/21/22 | 7,641 | 7,568 |
| Shell International Finance BV | 2.250% | 1/6/23 | 12,453 | 12,230 |
| Shell International Finance BV | 3.400% | 8/12/23 | 8,470 | 8,781 |
| Shell International Finance BV | 3.250% | 5/11/25 | 19,022 | 19,543 |
| Shell International Finance BV | 2.875% | 5/10/26 | 29,700 | 29,556 |
| Shell International Finance BV | 2.500% | 9/12/26 | 18,075 | 17,503 |
| Shell International Finance BV | 4.125% | 5/11/35 | 21,855 | 23,907 |
| Shell International Finance BV | 6.375% | 12/15/38 | 25,567 | 35,737 |
| Shell International Finance BV | 5.500% | 3/25/40 | 6,978 | 8,877 |
| Shell International Finance BV | 3.625% | 8/21/42 | 6,400 | 6,401 |
| Shell International Finance BV | 4.550% | 8/12/43 | 13,096 | 14,966 |
| Shell International Finance BV | 4.375% | 5/11/45 | 29,884 | 33,591 |
| Shell International Finance BV | 4.000% | 5/10/46 | 22,061 | 23,402 |
| Shell International Finance BV | 3.750% | 9/12/46 | 24,732 | 25,241 |
| Southern Natural Gas Co. LLC / Southern Natural Issuing Corp. | 4.400% | 6/15/21 | 6,443 | 6,721 |
| Spectra Energy Partners LP | 4.750% | 3/15/24 | 4,450 | 4,810 |
| Spectra Energy Partners LP | 3.500% | 3/15/25 | 13,680 | 13,702 |
| Spectra Energy Partners LP | 3.375% | 10/15/26 | 3,090 | 3,037 |
| Spectra Energy Partners LP | 5.950% | 9/25/43 | 540 | 661 |
| Spectra Energy Partners LP | 4.500% | 3/15/45 | 11,300 | 11,690 |
| Suncor Energy Inc. | 3.600% | 12/1/24 | 1,165 | 1,192 |
| Suncor Energy Inc. | 7.150% | 2/1/32 | 4,903 | 6,469 |
| Suncor Energy Inc. | 5.950% | 12/1/34 | 260 | 326 |
| Suncor Energy Inc. | 6.500% | 6/15/38 | 18,758 | 25,063 |
| Suncor Energy Inc. | 6.850% | 6/1/39 | 1,859 | 2,575 |
| Suncor Energy Inc. | 4.000% | 11/15/47 | 7,650 | 7,832 |
| Sunoco Logistics Partners Operations LP | 4.400% | 4/1/21 | 22,400 | 23,287 |
| Sunoco Logistics Partners Operations LP | 3.450% | 1/15/23 | 1,664 | 1,655 |
| Sunoco Logistics Partners Operations LP | 4.250% | 4/1/24 | 2,050 | 2,091 |
| Sunoco Logistics Partners Operations LP | 5.950% | 12/1/25 | 6,600 | 7,362 |
| Sunoco Logistics Partners Operations LP | 4.000% | 10/1/27 | 8,300 | 8,149 |
| Sunoco Logistics Partners Operations LP | 6.100% | 2/15/42 | 10,440 | 11,007 |
| Sunoco Logistics Partners Operations LP | 4.950% | 1/15/43 | 975 | 915 |
| Sunoco Logistics Partners Operations LP | 5.300% | 4/1/44 | 12,828 | 12,678 |
| Sunoco Logistics Partners Operations LP | 5.350% | 5/15/45 | 6,823 | 6,761 |
| Sunoco Logistics Partners Operations LP | 5.400% | 10/1/47 | 8,150 | 8,217 |
| TC PipeLines LP | 3.900% | 5/25/27 | 6,600 | 6,628 |
| TechnipFMC plc | 3.450% | 10/1/22 | 1,292 | 1,286 |
| Tennessee Gas Pipeline Co. LLC | 7.000% | 3/15/27 | 1,580 | 1,877 |

10

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Tennessee Gas Pipeline Co. LLC | 7.000% | 10/15/28 | 2,220 | 2,680 |
| Tennessee Gas Pipeline Co. LLC | 7.625% | 4/1/37 | 1,342 | 1,734 |
| ¹⁰ Texas Eastern Transmission LP | 2.800% | 10/15/22 | 165 | 163 |
| Texas Eastern Transmission LP | 7.000% | 7/15/32 | 5,850 | 7,540 |
| Tosco Corp. | 7.800% | 1/1/27 | 875 | 1,147 |
| Tosco Corp. | 8.125% | 2/15/30 | 17,705 | 25,267 |
| Total Capital Canada Ltd. | 2.750% | 7/15/23 | 22,965 | 23,065 |
| Total Capital International SA | 2.125% | 1/10/19 | 13,160 | 13,167 |
| Total Capital International SA | 2.100% | 6/19/19 | 16,118 | 16,122 |
| Total Capital International SA | 2.750% | 6/19/21 | 26,458 | 26,760 |
| Total Capital International SA | 2.875% | 2/17/22 | 6,315 | 6,390 |
| Total Capital International SA | 2.700% | 1/25/23 | 8,800 | 8,815 |
| Total Capital International SA | 3.700% | 1/15/24 | 20,200 | 21,266 |
| Total Capital International SA | 3.750% | 4/10/24 | 3,485 | 3,673 |
| Total Capital SA | 4.450% | 6/24/20 | 12,765 | 13,439 |
| Total Capital SA | 4.125% | 1/28/21 | 8,506 | 8,954 |
| TransCanada PipeLines Ltd. | 7.125% | 1/15/19 | 1,150 | 1,208 |
| TransCanada PipeLines Ltd. | 2.125% | 11/15/19 | 7,400 | 7,377 |
| TransCanada PipeLines Ltd. | 3.800% | 10/1/20 | 14,955 | 15,496 |
| TransCanada PipeLines Ltd. | 2.500% | 8/1/22 | 11,655 | 11,558 |
| TransCanada PipeLines Ltd. | 3.750% | 10/16/23 | 1,500 | 1,569 |
| TransCanada PipeLines Ltd. | 4.875% | 1/15/26 | 18,277 | 20,493 |
| TransCanada PipeLines Ltd. | 4.625% | 3/1/34 | 8,686 | 9,697 |
| TransCanada PipeLines Ltd. | 5.600% | 3/31/34 | 2,755 | 3,361 |
| TransCanada PipeLines Ltd. | 5.850% | 3/15/36 | 14,260 | 17,872 |
| TransCanada PipeLines Ltd. | 6.200% | 10/15/37 | 16,434 | 21,655 |
| TransCanada PipeLines Ltd. | 7.250% | 8/15/38 | 5,736 | 8,343 |
| TransCanada PipeLines Ltd. | 7.625% | 1/15/39 | 1,588 | 2,391 |
| TransCanada PipeLines Ltd. | 5.000% | 10/16/43 | 16,250 | 19,217 |
| Transcontinental Gas Pipe Line Co. LLC | 7.850% | 2/1/26 | 7,265 | 9,286 |
| Transcontinental Gas Pipe Line Co. LLC | 5.400% | 8/15/41 | 618 | 731 |
| Transcontinental Gas Pipe Line Co. LLC | 4.450% | 8/1/42 | 650 | 685 |
| Valero Energy Corp. | 9.375% | 3/15/19 | 9,806 | 10,617 |
| Valero Energy Corp. | 6.125% | 2/1/20 | 12,145 | 13,031 |
| Valero Energy Corp. | 3.650% | 3/15/25 | 759 | 782 |
| Valero Energy Corp. | 3.400% | 9/15/26 | 15,830 | 15,836 |
| Valero Energy Corp. | 7.500% | 4/15/32 | 10,621 | 14,268 |
| Valero Energy Corp. | 6.625% | 6/15/37 | 9,953 | 13,166 |
| Valero Energy Corp. | 4.900% | 3/15/45 | 12,735 | 14,570 |
| Valero Energy Partners LP | 4.375% | 12/15/26 | 3,650 | 3,804 |
| Western Gas Partners LP | 5.375% | 6/1/21 | 4,957 | 5,231 |
| Western Gas Partners LP | 4.000% | 7/1/22 | 250 | 254 |
| Western Gas Partners LP | 4.650% | 7/1/26 | 2,200 | 2,285 |
| Western Gas Partners LP | 5.450% | 4/1/44 | 7,400 | 7,868 |
| Williams Partners LP | 5.250% | 3/15/20 | 7,350 | 7,767 |
| Williams Partners LP | 4.000% | 11/15/21 | 4,425 | 4,576 |
| Williams Partners LP | 3.600% | 3/15/22 | 40,785 | 41,509 |
| Williams Partners LP | 3.350% | 8/15/22 | 10,425 | 10,516 |
| Williams Partners LP | 4.500% | 11/15/23 | 3,950 | 4,174 |
| Williams Partners LP | 4.300% | 3/4/24 | 14,623 | 15,279 |
| Williams Partners LP | 3.900% | 1/15/25 | 14,971 | 15,290 |
| Williams Partners LP | 4.000% | 9/15/25 | 7,875 | 8,077 |
| Williams Partners LP | 3.750% | 6/15/27 | 20,124 | 20,164 |
| Williams Partners LP | 6.300% | 4/15/40 | 4,215 | 5,198 |
| Williams Partners LP | 5.800% | 11/15/43 | 14,705 | 17,249 |
| Williams Partners LP | 5.400% | 3/4/44 | 3,400 | 3,831 |
| Williams Partners LP | 4.900% | 1/15/45 | 1,520 | 1,614 |
| Williams Partners LP | 5.100% | 9/15/45 | 14,975 | 16,304 |
| Williams Partners LP / ACMP Finance Corp. | 4.875% | 3/15/24 | 17,868 | 18,672 |
| Other Industrial (0.1%) | | | | |
| California Institute of Technology GO | 4.321% | 8/1/45 | 500 | 573 |
| California Institute of Technology GO | 4.700% | 11/1/11 | 11,300 | 12,462 |
| CBRE Services Inc. | 5.250% | 3/15/25 | 4,975 | 5,470 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| CBRE Services Inc. | 4.875% | 3/1/26 | 12,255 | 13,284 |
| Cintas Corp. No 2 | 2.900% | 4/1/22 | 4,625 | 4,653 |
| Cintas Corp. No 2 | 3.250% | 6/1/22 | 3,965 | 4,084 |
| Cintas Corp. No 2 | 3.700% | 4/1/27 | 10,925 | 11,355 |
| Fluor Corp. | 3.375% | 9/15/21 | 2,170 | 2,217 |
| Fluor Corp. | 3.500% | 12/15/24 | 10,229 | 10,499 |
| Howard Hughes Medical Institute Revenue | 3.500% | 9/1/23 | 8,407 | 8,684 |
| ⁵ Johns Hopkins University Maryland GO | 4.083% | 7/1/53 | 4,025 | 4,333 |
| ⁵ Massachusetts Institute of Technology GO | 3.959% | 7/1/38 | 7,975 | 8,770 |
| Massachusetts Institute of Technology GO | 5.600% | 7/1/11 | 10,671 | 14,964 |
| Massachusetts Institute of Technology GO | 4.678% | 7/1/14 | 5,575 | 6,509 |
| Massachusetts Institute of Technology GO | 3.885% | 7/1/16 | 6,950 | 6,952 |
| ⁵ Northwestern University Illinois GO | 3.662% | 12/1/57 | 3,000 | 3,095 |
| ⁵ Northwestern University Illinois GO | 4.643% | 12/1/44 | 6,125 | 7,432 |
| President & Fellows of Harvard College Massachusetts GO | 3.619% | 10/1/37 | 2,500 | 2,658 |
| President & Fellows of Harvard College Massachusetts Revenue | 3.300% | 7/15/56 | 2,660 | 2,623 |
| ⁵ Rice University Texas GO | 3.574% | 5/15/45 | 6,160 | 6,181 |
| Stanford University California GO | 3.647% | 5/1/48 | 5,019 | 5,367 |
| University of Notre Dame du Lac Indiana GO | 3.394% | 2/15/48 | 4,300 | 4,325 |
| ⁵ University of Notre Dame du Lac Indiana GO | 3.438% | 2/15/45 | 7,000 | 7,066 |
| University of Pennsylvania GO | 4.674% | 9/1/12 | 10,350 | 11,538 |
| ⁵ University of Southern California GO | 3.028% | 10/1/39 | 9,400 | 8,856 |
| ⁵ University of Southern California GO | 3.841% | 10/1/47 | 12,700 | 13,543 |
| Yale University Connecticut GO | 2.086% | 4/15/19 | 7,865 | 7,874 |
| Technology (2.4%) | | | | |
| Adobe Systems Inc. | 4.750% | 2/1/20 | 9,220 | 9,705 |
| Adobe Systems Inc. | 3.250% | 2/1/25 | 10,725 | 10,995 |
| Alphabet Inc. | 3.625% | 5/19/21 | 13,175 | 13,781 |
| Altera Corp. | 4.100% | 11/15/23 | 7,030 | 7,551 |
| Amphenol Corp. | 2.550% | 1/30/19 | 14,893 | 14,914 |
| Amphenol Corp. | 2.200% | 4/1/20 | 3,950 | 3,928 |
| Amphenol Corp. | 4.000% | 2/1/22 | 490 | 511 |
| Amphenol Corp. | 3.200% | 4/1/24 | 3,650 | 3,665 |
| Analog Devices Inc. | 2.500% | 12/5/21 | 5,375 | 5,330 |
| Analog Devices Inc. | 2.875% | 6/1/23 | 12,650 | 12,593 |
| Analog Devices Inc. | 3.125% | 12/5/23 | 8,916 | 8,954 |
| Analog Devices Inc. | 3.500% | 12/5/26 | 13,525 | 13,675 |
| Apple Inc. | 1.550% | 2/8/19 | 5,550 | 5,531 |
| Apple Inc. | 1.700% | 2/22/19 | 900 | 898 |
| Apple Inc. | 2.100% | 5/6/19 | 17,885 | 17,929 |
| Apple Inc. | 1.100% | 8/2/19 | 18,175 | 17,991 |
| Apple Inc. | 1.500% | 9/12/19 | 11,025 | 10,933 |
| Apple Inc. | 1.800% | 11/13/19 | 11,500 | 11,453 |
| Apple Inc. | 1.550% | 2/7/20 | 13,242 | 13,080 |
| Apple Inc. | 1.900% | 2/7/20 | 7,925 | 7,888 |
| Apple Inc. | 2.000% | 5/6/20 | 7,365 | 7,340 |
| Apple Inc. | 1.800% | 5/11/20 | 9,375 | 9,283 |
| Apple Inc. | 2.000% | 11/13/20 | 13,700 | 13,613 |
| Apple Inc. | 2.250% | 2/23/21 | 33,131 | 33,086 |
| Apple Inc. | 2.850% | 5/6/21 | 62,272 | 63,297 |
| Apple Inc. | 1.550% | 8/4/21 | 19,775 | 19,191 |
| Apple Inc. | 2.150% | 2/9/22 | 18,545 | 18,505 |
| Apple Inc. | 2.500% | 2/9/22 | 22,070 | 22,091 |
| Apple Inc. | 2.300% | 5/11/22 | 14,205 | 14,086 |
| Apple Inc. | 2.700% | 5/13/22 | 26,591 | 26,803 |
| Apple Inc. | 2.400% | 1/13/23 | 6,500 | 6,434 |
| Apple Inc. | 2.850% | 2/23/23 | 16,253 | 16,451 |
| Apple Inc. | 2.400% | 5/3/23 | 58,759 | 58,134 |
| Apple Inc. | 3.000% | 2/9/24 | 7,607 | 7,694 |
| Apple Inc. | 3.450% | 5/6/24 | 14,182 | 14,702 |
| Apple Inc. | 2.850% | 5/11/24 | 23,699 | 23,775 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Apple Inc. | 2.750% | 1/13/25 | 12,500 | 12,401 |
| Apple Inc. | 2.500% | 2/9/25 | 16,142 | 15,766 |
| Apple Inc. | 3.200% | 5/13/25 | 16,110 | 16,412 |
| Apple Inc. | 3.250% | 2/23/26 | 50,648 | 51,686 |
| Apple Inc. | 2.450% | 8/4/26 | 22,238 | 21,360 |
| Apple Inc. | 3.350% | 2/9/27 | 23,965 | 24,543 |
| Apple Inc. | 3.200% | 5/11/27 | 21,210 | 21,459 |
| Apple Inc. | 2.900% | 9/12/27 | 21,803 | 21,468 |
| Apple Inc. | 3.000% | 11/13/27 | 15,775 | 15,689 |
| Apple Inc. | 4.500% | 2/23/36 | 13,485 | 15,433 |
| Apple Inc. | 3.850% | 5/4/43 | 35,025 | 36,449 |
| Apple Inc. | 4.450% | 5/6/44 | 10,675 | 12,085 |
| Apple Inc. | 3.450% | 2/9/45 | 12,274 | 11,991 |
| Apple Inc. | 4.375% | 5/13/45 | 17,465 | 19,664 |
| Apple Inc. | 4.650% | 2/23/46 | 56,276 | 65,641 |
| Apple Inc. | 3.850% | 8/4/46 | 31,225 | 32,362 |
| Apple Inc. | 4.250% | 2/9/47 | 3,650 | 4,038 |
| Apple Inc. | 3.750% | 9/12/47 | 5,750 | 5,880 |
| Apple Inc. | 3.750% | 11/13/47 | 13,125 | 13,495 |
| Applied Materials Inc. | 2.625% | 10/1/20 | 5,975 | 6,038 |
| Applied Materials Inc. | 4.300% | 6/15/21 | 8,087 | 8,580 |
| Applied Materials Inc. | 3.900% | 10/1/25 | 17,075 | 18,136 |
| Applied Materials Inc. | 3.300% | 4/1/27 | 12,775 | 12,964 |
| Applied Materials Inc. | 5.100% | 10/1/35 | 4,650 | 5,597 |
| Applied Materials Inc. | 5.850% | 6/15/41 | 6,561 | 8,669 |
| Applied Materials Inc. | 4.350% | 4/1/47 | 10,200 | 11,490 |
| Arrow Electronics Inc. | 3.500% | 4/1/22 | 4,350 | 4,404 |
| Arrow Electronics Inc. | 4.500% | 3/1/23 | 2,154 | 2,253 |
| Arrow Electronics Inc. | 3.250% | 9/8/24 | 5,525 | 5,409 |
| Arrow Electronics Inc. | 4.000% | 4/1/25 | 3,710 | 3,784 |
| Arrow Electronics Inc. | 3.875% | 1/12/28 | 6,400 | 6,363 |
| Autodesk Inc. | 3.125% | 6/15/20 | 2,500 | 2,501 |
| Autodesk Inc. | 3.600% | 12/15/22 | 1,675 | 1,714 |
| Autodesk Inc. | 4.375% | 6/15/25 | 2,900 | 3,051 |
| Autodesk Inc. | 3.500% | 6/15/27 | 5,000 | 4,915 |
| Avnet Inc. | 5.875% | 6/15/20 | 120 | 128 |
| Avnet Inc. | 3.750% | 12/1/21 | 1,950 | 1,977 |
| Avnet Inc. | 4.875% | 12/1/22 | 4,875 | 5,131 |
| Avnet Inc. | 4.625% | 4/15/26 | 8,105 | 8,416 |
| Baidu Inc. | 2.750% | 6/9/19 | 11,275 | 11,292 |
| Baidu Inc. | 2.875% | 7/6/22 | 10,000 | 9,892 |
| Baidu Inc. | 3.500% | 11/28/22 | 8,525 | 8,667 |
| Baidu Inc. | 3.625% | 7/6/27 | 8,925 | 8,812 |
| ¹⁰ Broadcom Corp. / Broadcom Cayman Finance Ltd. | 2.375% | 1/15/20 | 28,775 | 28,603 |
| ¹⁰ Broadcom Corp. / Broadcom Cayman Finance Ltd. | 2.200% | 1/15/21 | 9,325 | 9,122 |
| ¹⁰ Broadcom Corp. / Broadcom Cayman Finance Ltd. | 3.000% | 1/15/22 | 36,540 | 36,286 |
| ¹⁰ Broadcom Corp. / Broadcom Cayman Finance Ltd. | 2.650% | 1/15/23 | 18,400 | 17,744 |
| ¹⁰ Broadcom Corp. / Broadcom Cayman Finance Ltd. | 3.625% | 1/15/24 | 26,470 | 26,343 |
| ¹⁰ Broadcom Corp. / Broadcom Cayman Finance Ltd. | 3.125% | 1/15/25 | 12,150 | 11,607 |
| ¹⁰ Broadcom Corp. / Broadcom Cayman Finance Ltd. | 3.875% | 1/15/27 | 50,610 | 49,778 |
| ¹⁰ Broadcom Corp. / Broadcom Cayman Finance Ltd. | 3.500% | 1/15/28 | 14,621 | 13,933 |
| Broadridge Financial Solutions Inc. | 3.950% | 9/1/20 | 2,425 | 2,505 |
| Broadridge Financial Solutions Inc. | 3.400% | 6/27/26 | 4,400 | 4,310 |
| CA Inc. | 5.375% | 12/1/19 | 3,775 | 3,960 |
| CA Inc. | 3.600% | 8/1/20 | 6,475 | 6,614 |
| CA Inc. | 4.700% | 3/15/27 | 4,340 | 4,496 |
| Cadence Design Systems Inc. | 4.375% | 10/15/24 | 975 | 1,026 |
| Cisco Systems Inc. | 4.950% | 2/15/19 | 29,800 | 30,774 |
| Cisco Systems Inc. | 1.600% | 2/28/19 | 21,375 | 21,272 |
| Cisco Systems Inc. | 2.125% | 3/1/19 | 23,481 | 23,530 |
| Cisco Systems Inc. | 1.400% | 9/20/19 | 325 | 321 |
| Cisco Systems Inc. | 4.450% | 1/15/20 | 32,054 | 33,501 |
| Cisco Systems Inc. | 2.450% | 6/15/20 | 15,900 | 15,983 |
| Cisco Systems Inc. | 2.200% | 2/28/21 | 52,303 | 52,058 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Cisco Systems Inc. | 2.900% | 3/4/21 | 2,150 | 2,186 |
| Cisco Systems Inc. | 1.850% | 9/20/21 | 7,970 | 7,822 |
| Cisco Systems Inc. | 3.000% | 6/15/22 | 57 | 58 |
| Cisco Systems Inc. | 2.600% | 2/28/23 | 2,650 | 2,652 |
| Cisco Systems Inc. | 2.200% | 9/20/23 | 7,550 | 7,397 |
| Cisco Systems Inc. | 3.625% | 3/4/24 | 9,050 | 9,541 |
| Cisco Systems Inc. | 2.950% | 2/28/26 | 1,080 | 1,082 |
| Cisco Systems Inc. | 2.500% | 9/20/26 | 8,800 | 8,528 |
| Cisco Systems Inc. | 5.900% | 2/15/39 | 31,376 | 42,872 |
| Cisco Systems Inc. | 5.500% | 1/15/40 | 13,049 | 17,168 |
| Citrix Systems Inc. | 4.500% | 12/1/27 | 8,250 | 8,384 |
| Corning Inc. | 6.625% | 5/15/19 | 3,860 | 4,078 |
| Corning Inc. | 4.250% | 8/15/20 | 7,474 | 7,805 |
| Corning Inc. | 2.900% | 5/15/22 | 3,675 | 3,665 |
| Corning Inc. | 5.750% | 8/15/40 | 4,231 | 5,180 |
| Corning Inc. | 4.375% | 11/15/57 | 7,925 | 7,795 |
| ¹⁰ Dell International LLC / EMC Corp. | 5.450% | 6/15/23 | 60,945 | 65,770 |
| ¹⁰ Diamond 1 Finance Corp. / Diamond 2 Finance Corp. | 3.480% | 6/1/19 | 38,915 | 39,406 |
| ¹⁰ Diamond 1 Finance Corp. / Diamond 2 Finance Corp. | 4.420% | 6/15/21 | 47,074 | 49,069 |
| ¹⁰ Diamond 1 Finance Corp. / Diamond 2 Finance Corp. | 6.020% | 6/15/26 | 47,424 | 52,078 |
| ¹⁰ Diamond 1 Finance Corp. / Diamond 2 Finance Corp. | 8.100% | 7/15/36 | 16,333 | 20,642 |
| ¹⁰ Diamond 1 Finance Corp. / Diamond 2 Finance Corp. | 8.350% | 7/15/46 | 21,135 | 27,203 |
| DXC Technology Co. | 2.875% | 3/27/20 | 5,610 | 5,632 |
| DXC Technology Co. | 4.250% | 4/15/24 | 11,595 | 12,072 |
| DXC Technology Co. | 4.750% | 4/15/27 | 10,475 | 11,125 |
| Enterprise Services LLC | 7.450% | 10/15/29 | 1,950 | 2,414 |
| Equifax Inc. | 2.300% | 6/1/21 | 10,500 | 10,215 |
| Equifax Inc. | 3.300% | 12/15/22 | 2,000 | 1,996 |
| Fidelity National Information Services Inc. | 3.625% | 10/15/20 | 19,031 | 19,536 |
| Fidelity National Information Services Inc. | 2.250% | 8/15/21 | 10,025 | 9,865 |
| Fidelity National Information Services Inc. | 4.500% | 10/15/22 | 3,000 | 3,208 |
| Fidelity National Information Services Inc. | 3.500% | 4/15/23 | 6,881 | 7,029 |
| Fidelity National Information Services Inc. | 3.875% | 6/5/24 | 1,043 | 1,080 |
| Fidelity National Information Services Inc. | 5.000% | 10/15/25 | 4,133 | 4,563 |
| Fidelity National Information Services Inc. | 3.000% | 8/15/26 | 23,425 | 22,654 |
| Fidelity National Information Services Inc. | 4.500% | 8/15/46 | 6,581 | 6,836 |
| Fiserv Inc. | 2.700% | 6/1/20 | 6,040 | 6,079 |
| Fiserv Inc. | 4.750% | 6/15/21 | 175 | 187 |
| Fiserv Inc. | 3.500% | 10/1/22 | 8,541 | 8,791 |
| Fiserv Inc. | 3.850% | 6/1/25 | 11,494 | 11,957 |
| Flex Ltd. | 4.625% | 2/15/20 | 5,340 | 5,521 |
| Flex Ltd. | 5.000% | 2/15/23 | 7,770 | 8,328 |
| Hewlett Packard Enterprise Co. | 3.600% | 10/15/20 | 43,110 | 44,016 |
| Hewlett Packard Enterprise Co. | 4.400% | 10/15/22 | 21,730 | 22,833 |
| Hewlett Packard Enterprise Co. | 4.900% | 10/15/25 | 25,910 | 27,305 |
| Hewlett Packard Enterprise Co. | 6.200% | 10/15/35 | 6,188 | 6,709 |
| Hewlett Packard Enterprise Co. | 6.350% | 10/15/45 | 20,246 | 21,441 |
| HP Inc. | 3.750% | 12/1/20 | 1,149 | 1,180 |
| HP Inc. | 4.300% | 6/1/21 | 13,541 | 14,204 |
| HP Inc. | 4.375% | 9/15/21 | 18,270 | 19,238 |
| HP Inc. | 4.650% | 12/9/21 | 27,625 | 29,362 |
| HP Inc. | 6.000% | 9/15/41 | 8,920 | 9,625 |
| IBM Credit LLC | 1.625% | 9/6/19 | 15,525 | 15,421 |
| IBM Credit LLC | 1.800% | 1/20/21 | 7,625 | 7,504 |
| IBM Credit LLC | 2.200% | 9/8/22 | 7,950 | 7,795 |
| Intel Corp. | 1.850% | 5/11/20 | 6,375 | 6,339 |
| Intel Corp. | 2.450% | 7/29/20 | 23,462 | 23,620 |
| Intel Corp. | 1.700% | 5/19/21 | 5,375 | 5,265 |
| Intel Corp. | 3.300% | 10/1/21 | 15,976 | 16,531 |
| Intel Corp. | 2.350% | 5/11/22 | 7,975 | 7,928 |
| Intel Corp. | 3.100% | 7/29/22 | 14,000 | 14,364 |
| Intel Corp. | 2.700% | 12/15/22 | 13,863 | 14,001 |
| Intel Corp. | 2.875% | 5/11/24 | 12,700 | 12,784 |
| Intel Corp. | 3.700% | 7/29/25 | 19,321 | 20,399 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---------------------------------------|--------|---------------|---------------------|----------------------|
| Intel Corp. | 2.600% | 5/19/26 | 5,913 | 5,776 |
| Intel Corp. | 3.150% | 5/11/27 | 8,780 | 8,934 |
| Intel Corp. | 4.000% | 12/15/32 | 5,525 | 6,085 |
| Intel Corp. | 4.800% | 10/1/41 | 7,782 | 9,343 |
| Intel Corp. | 4.900% | 7/29/45 | 50 | 62 |
| Intel Corp. | 4.100% | 5/19/46 | 12,875 | 14,066 |
| Intel Corp. | 4.100% | 5/11/47 | 10,960 | 12,078 |
| ¹⁰ Intel Corp. | 3.734% | 12/8/47 | 38,512 | 40,132 |
| International Business Machines Corp. | 1.950% | 2/12/19 | 15,600 | 15,584 |
| International Business Machines Corp. | 1.875% | 5/15/19 | 2,090 | 2,085 |
| International Business Machines Corp. | 1.800% | 5/17/19 | 3,345 | 3,335 |
| International Business Machines Corp. | 8.375% | 11/1/19 | 4,791 | 5,331 |
| International Business Machines Corp. | 1.900% | 1/27/20 | 15,450 | 15,382 |
| International Business Machines Corp. | 1.625% | 5/15/20 | 2,400 | 2,369 |
| International Business Machines Corp. | 2.250% | 2/19/21 | 15,250 | 15,179 |
| International Business Machines Corp. | 2.900% | 11/1/21 | 1,300 | 1,320 |
| International Business Machines Corp. | 2.500% | 1/27/22 | 9,440 | 9,446 |
| International Business Machines Corp. | 1.875% | 8/1/22 | 3,300 | 3,202 |
| International Business Machines Corp. | 2.875% | 11/9/22 | 25,635 | 25,843 |
| International Business Machines Corp. | 3.375% | 8/1/23 | 14,275 | 14,745 |
| International Business Machines Corp. | 3.625% | 2/12/24 | 21,925 | 22,890 |
| International Business Machines Corp. | 7.000% | 10/30/25 | 3,815 | 4,889 |
| International Business Machines Corp. | 3.450% | 2/19/26 | 13,332 | 13,777 |
| International Business Machines Corp. | 3.300% | 1/27/27 | 6,600 | 6,727 |
| International Business Machines Corp. | 6.220% | 8/1/27 | 5,550 | 6,921 |
| International Business Machines Corp. | 6.500% | 1/15/28 | 620 | 794 |
| International Business Machines Corp. | 5.600% | 11/30/39 | 9,330 | 12,151 |
| International Business Machines Corp. | 4.000% | 6/20/42 | 13,152 | 13,862 |
| International Business Machines Corp. | 4.700% | 2/19/46 | 7,468 | 8,775 |
| Jabil Inc. | 5.625% | 12/15/20 | 2,200 | 2,347 |
| Jabil Inc. | 4.700% | 9/15/22 | 400 | 421 |
| Juniper Networks Inc. | 3.125% | 2/26/19 | 6,350 | 6,391 |
| Juniper Networks Inc. | 3.300% | 6/15/20 | 4,000 | 4,032 |
| Juniper Networks Inc. | 4.600% | 3/15/21 | 3,880 | 4,067 |
| Juniper Networks Inc. | 4.500% | 3/15/24 | 2,150 | 2,235 |
| Juniper Networks Inc. | 4.350% | 6/15/25 | 1,591 | 1,591 |
| Juniper Networks Inc. | 5.950% | 3/15/41 | 4,521 | 5,064 |
| Keysight Technologies Inc. | 3.300% | 10/30/19 | 4,540 | 4,588 |
| Keysight Technologies Inc. | 4.550% | 10/30/24 | 6,075 | 6,442 |
| Keysight Technologies Inc. | 4.600% | 4/6/27 | 7,000 | 7,375 |
| KLA-Tencor Corp. | 3.375% | 11/1/19 | 2,615 | 2,657 |
| KLA-Tencor Corp. | 4.125% | 11/1/21 | 10,535 | 10,993 |
| KLA-Tencor Corp. | 4.650% | 11/1/24 | 13,249 | 14,330 |
| Lam Research Corp. | 2.750% | 3/15/20 | 4,665 | 4,672 |
| Lam Research Corp. | 2.800% | 6/15/21 | 8,475 | 8,521 |
| Lam Research Corp. | 3.800% | 3/15/25 | 5,000 | 5,203 |
| Maxim Integrated Products Inc. | 3.375% | 3/15/23 | 5,275 | 5,330 |
| Maxim Integrated Products Inc. | 3.450% | 6/15/27 | 7,450 | 7,471 |
| Microsoft Corp. | 4.200% | 6/1/19 | 9,520 | 9,808 |
| Microsoft Corp. | 1.100% | 8/8/19 | 30,994 | 30,571 |
| Microsoft Corp. | 1.850% | 2/6/20 | 15,407 | 15,248 |
| Microsoft Corp. | 1.850% | 2/12/20 | 14,990 | 14,919 |
| Microsoft Corp. | 3.000% | 10/1/20 | 8,305 | 8,494 |
| Microsoft Corp. | 2.000% | 11/3/20 | 42,893 | 42,694 |
| Microsoft Corp. | 4.000% | 2/8/21 | 5,025 | 5,284 |
| Microsoft Corp. | 1.550% | 8/8/21 | 31,595 | 30,765 |
| Microsoft Corp. | 2.400% | 2/6/22 | 21,400 | 21,396 |
| Microsoft Corp. | 2.375% | 2/12/22 | 14,489 | 14,637 |
| Microsoft Corp. | 2.650% | 11/3/22 | 13,680 | 13,801 |
| Microsoft Corp. | 2.125% | 11/15/22 | 3,573 | 3,516 |
| Microsoft Corp. | 2.375% | 5/1/23 | 4,110 | 4,071 |
| Microsoft Corp. | 2.000% | 8/8/23 | 20,500 | 19,921 |
| Microsoft Corp. | 3.625% | 12/15/23 | 3,340 | 3,514 |
| Microsoft Corp. | 2.875% | 2/6/24 | 23,275 | 23,549 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------|--------|---------------|---------------------|----------------------|
| Microsoft Corp. | 2.700% | 2/12/25 | 9,669 | 9,629 |
| Microsoft Corp. | 3.125% | 11/3/25 | 36,492 | 37,205 |
| Microsoft Corp. | 2.400% | 8/8/26 | 45,351 | 43,755 |
| Microsoft Corp. | 3.300% | 2/6/27 | 41,700 | 42,975 |
| Microsoft Corp. | 3.500% | 2/12/35 | 16,062 | 16,663 |
| Microsoft Corp. | 4.200% | 11/3/35 | 7,110 | 8,046 |
| Microsoft Corp. | 3.450% | 8/8/36 | 26,437 | 27,231 |
| Microsoft Corp. | 4.100% | 2/6/37 | 28,505 | 31,828 |
| Microsoft Corp. | 5.200% | 6/1/39 | 1,741 | 2,195 |
| Microsoft Corp. | 4.500% | 10/1/40 | 6,382 | 7,450 |
| Microsoft Corp. | 5.300% | 2/8/41 | 5,988 | 7,659 |
| Microsoft Corp. | 3.500% | 11/15/42 | 12,625 | 12,785 |
| Microsoft Corp. | 3.750% | 5/1/43 | 5,956 | 6,221 |
| Microsoft Corp. | 4.875% | 12/15/43 | 6,762 | 8,268 |
| Microsoft Corp. | 3.750% | 2/12/45 | 21,200 | 22,338 |
| Microsoft Corp. | 4.450% | 11/3/45 | 35,160 | 40,974 |
| Microsoft Corp. | 3.700% | 8/8/46 | 46,975 | 48,978 |
| Microsoft Corp. | 4.250% | 2/6/47 | 39,875 | 45,592 |
| Microsoft Corp. | 4.000% | 2/12/55 | 25,130 | 26,996 |
| Microsoft Corp. | 4.750% | 11/3/55 | 11,005 | 13,625 |
| Microsoft Corp. | 3.950% | 8/8/56 | 14,770 | 15,735 |
| Microsoft Corp. | 4.500% | 2/6/57 | 22,370 | 26,345 |
| Motorola Solutions Inc. | 3.500% | 9/1/21 | 125 | 127 |
| Motorola Solutions Inc. | 3.750% | 5/15/22 | 7,886 | 8,005 |
| Motorola Solutions Inc. | 3.500% | 3/1/23 | 6,375 | 6,406 |
| Motorola Solutions Inc. | 4.000% | 9/1/24 | 6,701 | 6,861 |
| Motorola Solutions Inc. | 7.500% | 5/15/25 | 410 | 492 |
| Motorola Solutions Inc. | 5.500% | 9/1/44 | 7,203 | 7,260 |
| NetApp Inc. | 2.000% | 9/27/19 | 8,000 | 7,933 |
| NetApp Inc. | 3.300% | 9/29/24 | 4,450 | 4,406 |
| NVIDIA Corp. | 2.200% | 9/16/21 | 10,075 | 9,974 |
| NVIDIA Corp. | 3.200% | 9/16/26 | 12,900 | 12,905 |
| Oracle Corp. | 2.375% | 1/15/19 | 20,375 | 20,462 |
| Oracle Corp. | 5.000% | 7/8/19 | 18,174 | 18,974 |
| Oracle Corp. | 2.250% | 10/8/19 | 17,023 | 17,092 |
| Oracle Corp. | 3.875% | 7/15/20 | 13,365 | 13,937 |
| Oracle Corp. | 2.800% | 7/8/21 | 12,430 | 12,641 |
| Oracle Corp. | 1.900% | 9/15/21 | 67,863 | 66,751 |
| Oracle Corp. | 2.500% | 5/15/22 | 16,020 | 16,030 |
| Oracle Corp. | 2.500% | 10/15/22 | 12,093 | 12,079 |
| Oracle Corp. | 2.625% | 2/15/23 | 13,125 | 13,143 |
| Oracle Corp. | 3.625% | 7/15/23 | 665 | 698 |
| Oracle Corp. | 2.400% | 9/15/23 | 21,863 | 21,593 |
| Oracle Corp. | 3.400% | 7/8/24 | 36,835 | 38,244 |
| Oracle Corp. | 2.950% | 11/15/24 | 24,420 | 24,594 |
| Oracle Corp. | 2.950% | 5/15/25 | 28,213 | 28,297 |
| Oracle Corp. | 2.650% | 7/15/26 | 32,450 | 31,637 |
| Oracle Corp. | 3.250% | 11/15/27 | 29,361 | 29,796 |
| Oracle Corp. | 3.250% | 5/15/30 | 5,245 | 5,301 |
| Oracle Corp. | 4.300% | 7/8/34 | 18,720 | 20,801 |
| Oracle Corp. | 3.900% | 5/15/35 | 13,872 | 14,601 |
| Oracle Corp. | 3.850% | 7/15/36 | 23,480 | 24,812 |
| Oracle Corp. | 3.800% | 11/15/37 | 18,908 | 19,843 |
| Oracle Corp. | 6.500% | 4/15/38 | 6,970 | 9,807 |
| Oracle Corp. | 6.125% | 7/8/39 | 7,903 | 10,824 |
| Oracle Corp. | 5.375% | 7/15/40 | 30,298 | 38,204 |
| Oracle Corp. | 4.500% | 7/8/44 | 10,335 | 11,736 |
| Oracle Corp. | 4.125% | 5/15/45 | 22,850 | 24,537 |
| Oracle Corp. | 4.000% | 7/15/46 | 29,735 | 31,604 |
| Oracle Corp. | 4.000% | 11/15/47 | 24,475 | 26,007 |
| Oracle Corp. | 4.375% | 5/15/55 | 13,452 | 14,977 |
| Pitney Bowes Inc. | 6.250% | 3/15/19 | 1,700 | 1,754 |
| Pitney Bowes Inc. | 3.625% | 10/1/21 | 12,050 | 11,211 |
| Pitney Bowes Inc. | 4.700% | 4/1/23 | 4,365 | 4,006 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Pitney Bowes Inc. | 4.625% | 3/15/24 | 4,350 | 4,000 |
| QUALCOMM Inc. | 1.850% | 5/20/19 | 13,599 | 13,550 |
| QUALCOMM Inc. | 2.100% | 5/20/20 | 15,950 | 15,873 |
| QUALCOMM Inc. | 2.250% | 5/20/20 | 10,250 | 10,175 |
| QUALCOMM Inc. | 3.000% | 5/20/22 | 20,700 | 20,721 |
| QUALCOMM Inc. | 2.600% | 1/30/23 | 16,675 | 16,236 |
| QUALCOMM Inc. | 2.900% | 5/20/24 | 17,720 | 17,280 |
| QUALCOMM Inc. | 3.450% | 5/20/25 | 22,626 | 22,678 |
| QUALCOMM Inc. | 3.250% | 5/20/27 | 26,375 | 25,739 |
| QUALCOMM Inc. | 4.650% | 5/20/35 | 10,572 | 11,380 |
| QUALCOMM Inc. | 4.800% | 5/20/45 | 15,777 | 17,055 |
| QUALCOMM Inc. | 4.300% | 5/20/47 | 20,750 | 20,875 |
| ¹⁰ Seagate HDD Cayman | 4.250% | 3/1/22 | 2,950 | 2,972 |
| Seagate HDD Cayman | 4.750% | 6/1/23 | 10,000 | 10,175 |
| ¹⁰ Seagate HDD Cayman | 4.875% | 3/1/24 | 4,975 | 4,981 |
| Seagate HDD Cayman | 4.750% | 1/1/25 | 9,725 | 9,531 |
| Seagate HDD Cayman | 4.875% | 6/1/27 | 7,350 | 7,019 |
| Seagate HDD Cayman | 5.750% | 12/1/34 | 5,125 | 4,932 |
| Tech Data Corp. | 3.700% | 2/15/22 | 5,150 | 5,155 |
| Tech Data Corp. | 4.950% | 2/15/27 | 4,900 | 5,144 |
| Texas Instruments Inc. | 1.650% | 8/3/19 | 9,490 | 9,435 |
| Texas Instruments Inc. | 2.750% | 3/12/21 | 6,375 | 6,458 |
| Texas Instruments Inc. | 2.625% | 5/15/24 | 3,475 | 3,451 |
| Texas Instruments Inc. | 2.900% | 11/3/27 | 8,100 | 8,028 |
| Total System Services Inc. | 3.800% | 4/1/21 | 8,470 | 8,661 |
| Total System Services Inc. | 3.750% | 6/1/23 | 2,098 | 2,134 |
| Total System Services Inc. | 4.800% | 4/1/26 | 19,525 | 21,003 |
| Trimble Navigation Ltd. | 4.750% | 12/1/24 | 3,800 | 4,076 |
| Tyco Electronics Group SA | 2.350% | 8/1/19 | 3,926 | 3,922 |
| Tyco Electronics Group SA | 3.500% | 2/3/22 | 2,200 | 2,263 |
| Tyco Electronics Group SA | 3.450% | 8/1/24 | 5,125 | 5,254 |
| Tyco Electronics Group SA | 3.700% | 2/15/26 | 1,000 | 1,032 |
| Tyco Electronics Group SA | 3.125% | 8/15/27 | 12,675 | 12,513 |
| Tyco Electronics Group SA | 7.125% | 10/1/37 | 9,625 | 13,832 |
| Verisk Analytics Inc. | 5.800% | 5/1/21 | 2,150 | 2,342 |
| Verisk Analytics Inc. | 4.125% | 9/12/22 | 5,414 | 5,646 |
| Verisk Analytics Inc. | 4.000% | 6/15/25 | 9,175 | 9,501 |
| Verisk Analytics Inc. | 5.500% | 6/15/45 | 9,025 | 10,433 |
| VMware Inc. | 2.300% | 8/21/20 | 12,545 | 12,437 |
| VMware Inc. | 2.950% | 8/21/22 | 15,375 | 15,345 |
| VMware Inc. | 3.900% | 8/21/27 | 13,200 | 13,418 |
| Xerox Corp. | 2.750% | 3/15/19 | 2,546 | 2,546 |
| Xerox Corp. | 5.625% | 12/15/19 | 5,875 | 6,179 |
| Xerox Corp. | 2.800% | 5/15/20 | 4,300 | 4,282 |
| Xerox Corp. | 2.750% | 9/1/20 | 2,950 | 2,926 |
| Xerox Corp. | 4.070% | 3/17/22 | 3,300 | 3,334 |
| Xerox Corp. | 3.625% | 3/15/23 | 12,835 | 12,495 |
| Xerox Corp. | 6.750% | 12/15/39 | 1,975 | 2,108 |
| Xilinx Inc. | 3.000% | 3/15/21 | 10,700 | 10,783 |
| Xilinx Inc. | 2.950% | 6/1/24 | 5,785 | 5,743 |
| Transportation (0.6%) | | | | |
| ⁵ American Airlines 2011-1 Class A Pass Through Trust | 5.250% | 7/31/22 | 791 | 833 |
| ⁵ American Airlines 2013-1 Class A Pass Through Trust | 4.000% | 1/15/27 | 973 | 1,002 |
| ⁵ American Airlines 2013-2 Class A Pass Through Trust | 4.950% | 7/15/24 | 7,404 | 7,816 |
| ⁵ American Airlines 2014-1 Class A Pass Through Trust | 3.700% | 4/1/28 | 3,032 | 3,089 |
| ⁵ American Airlines 2015-1 Class A Pass Through Trust | 3.375% | 11/1/28 | 2,570 | 2,572 |
| ⁵ American Airlines 2015-1 Class B Pass Through Trust | 3.700% | 11/1/24 | 1,986 | 1,980 |
| ⁵ American Airlines 2015-2 Class AA Pass Through Trust | 3.600% | 9/22/27 | 994 | 1,016 |
| ⁵ American Airlines 2016-1 Class A Pass Through Trust | 4.100% | 1/15/28 | 3,211 | 3,357 |
| ⁵ American Airlines 2016-1 Class AA Pass Through Trust | 3.575% | 1/15/28 | 8,089 | 8,244 |
| ⁵ American Airlines 2016-2 Class A Pass Through Trust | 3.650% | 6/15/28 | 8,911 | 9,041 |
| ⁵ American Airlines 2016-2 Class AA Pass Through Trust | 3.200% | 12/15/29 | 13,651 | 13,554 |
| ⁵ American Airlines 2016-3 Class A Pass Through Trust | 3.250% | 4/15/30 | 2,237 | 2,212 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|--|---------------|---------------------|----------------------|--------|
| | American Airlines 2016-3 Class AA Pass Through Trust | 3.000% | 10/15/28 | 8,946 | 8,770 |
| 5 | American Airlines 2017-1 Class AA Pass Through Trust | 3.650% | 8/15/30 | 2,900 | 2,972 |
| 5 | American Airlines 2017-1B Class B Pass Through Trust | 4.950% | 2/15/25 | 1,500 | 1,569 |
| 5 | American Airlines 2017-2 Class AA Pass Through Trust | 3.350% | 10/15/29 | 2,000 | 2,011 |
| | Burlington Northern Santa Fe LLC | 4.700% | 10/1/19 | 500 | 520 |
| | Burlington Northern Santa Fe LLC | 3.600% | 9/1/20 | 5,800 | 5,971 |
| | Burlington Northern Santa Fe LLC | 4.100% | 6/1/21 | 700 | 733 |
| | Burlington Northern Santa Fe LLC | 3.450% | 9/15/21 | 9,300 | 9,575 |
| | Burlington Northern Santa Fe LLC | 3.050% | 3/15/22 | 2,490 | 2,534 |
| | Burlington Northern Santa Fe LLC | 3.050% | 9/1/22 | 6,261 | 6,355 |
| | Burlington Northern Santa Fe LLC | 3.000% | 3/15/23 | 7,666 | 7,809 |
| | Burlington Northern Santa Fe LLC | 3.850% | 9/1/23 | 5,350 | 5,638 |
| | Burlington Northern Santa Fe LLC | 3.750% | 4/1/24 | 5,712 | 6,043 |
| | Burlington Northern Santa Fe LLC | 3.400% | 9/1/24 | 5,690 | 5,905 |
| | Burlington Northern Santa Fe LLC | 3.000% | 4/1/25 | 17,685 | 17,806 |
| | Burlington Northern Santa Fe LLC | 3.650% | 9/1/25 | 6,088 | 6,381 |
| | Burlington Northern Santa Fe LLC | 7.000% | 12/15/25 | 986 | 1,253 |
| | Burlington Northern Santa Fe LLC | 3.250% | 6/15/27 | 5,125 | 5,219 |
| | Burlington Northern Santa Fe LLC | 6.200% | 8/15/36 | 3,300 | 4,369 |
| | Burlington Northern Santa Fe LLC | 6.150% | 5/1/37 | 2,627 | 3,557 |
| | Burlington Northern Santa Fe LLC | 5.750% | 5/1/40 | 9,020 | 11,743 |
| | Burlington Northern Santa Fe LLC | 5.050% | 3/1/41 | 6,585 | 7,898 |
| | Burlington Northern Santa Fe LLC | 5.400% | 6/1/41 | 8,140 | 10,172 |
| | Burlington Northern Santa Fe LLC | 4.950% | 9/15/41 | 4,350 | 5,170 |
| | Burlington Northern Santa Fe LLC | 4.400% | 3/15/42 | 6,433 | 7,211 |
| | Burlington Northern Santa Fe LLC | 4.375% | 9/1/42 | 10,176 | 11,381 |
| | Burlington Northern Santa Fe LLC | 4.450% | 3/15/43 | 13,325 | 15,040 |
| | Burlington Northern Santa Fe LLC | 5.150% | 9/1/43 | 7,340 | 9,005 |
| | Burlington Northern Santa Fe LLC | 4.900% | 4/1/44 | 6,901 | 8,279 |
| | Burlington Northern Santa Fe LLC | 4.550% | 9/1/44 | 7,930 | 9,135 |
| | Burlington Northern Santa Fe LLC | 4.150% | 4/1/45 | 4,369 | 4,733 |
| | Burlington Northern Santa Fe LLC | 4.700% | 9/1/45 | 7,450 | 8,771 |
| | Burlington Northern Santa Fe LLC | 3.900% | 8/1/46 | 8,178 | 8,684 |
| | Burlington Northern Santa Fe LLC | 4.125% | 6/15/47 | 11,585 | 12,924 |
| | Canadian National Railway Co. | 5.550% | 3/1/19 | 2,860 | 2,968 |
| | Canadian National Railway Co. | 2.850% | 12/15/21 | 2,410 | 2,438 |
| | Canadian National Railway Co. | 2.950% | 11/21/24 | 1,440 | 1,456 |
| | Canadian National Railway Co. | 2.750% | 3/1/26 | 8,560 | 8,458 |
| | Canadian National Railway Co. | 6.900% | 7/15/28 | 3,550 | 4,689 |
| | Canadian National Railway Co. | 6.250% | 8/1/34 | 1,225 | 1,643 |
| | Canadian National Railway Co. | 6.200% | 6/1/36 | 3,118 | 4,205 |
| | Canadian National Railway Co. | 6.375% | 11/15/37 | 2,068 | 2,891 |
| | Canadian National Railway Co. | 3.200% | 8/2/46 | 1,950 | 1,864 |
| | Canadian Pacific Railway Co. | 7.250% | 5/15/19 | 5,739 | 6,113 |
| | Canadian Pacific Railway Co. | 9.450% | 8/1/21 | 1,000 | 1,217 |
| | Canadian Pacific Railway Co. | 4.500% | 1/15/22 | 8,500 | 9,003 |
| | Canadian Pacific Railway Co. | 4.450% | 3/15/23 | 6,303 | 6,716 |
| | Canadian Pacific Railway Co. | 2.900% | 2/1/25 | 6,764 | 6,694 |
| | Canadian Pacific Railway Co. | 7.125% | 10/15/31 | 2,785 | 3,817 |
| | Canadian Pacific Railway Co. | 5.750% | 3/15/33 | 375 | 448 |
| | Canadian Pacific Railway Co. | 4.800% | 9/15/35 | 725 | 836 |
| | Canadian Pacific Railway Co. | 5.950% | 5/15/37 | 14,674 | 18,867 |
| | Canadian Pacific Railway Co. | 5.750% | 1/15/42 | 13,430 | 17,101 |
| | Canadian Pacific Railway Co. | 4.800% | 8/1/45 | 1,375 | 1,623 |
| | Canadian Pacific Railway Co. | 6.125% | 9/15/15 | 3,385 | 4,462 |
| 5 | Continental Airlines 2007-1 Class A Pass Through Trust | 5.983% | 10/19/23 | 2,706 | 2,943 |
| 5 | Continental Airlines 2009-2 Class A Pass Through Trust | 7.250% | 5/10/21 | 2,946 | 3,175 |
| 5 | Continental Airlines 2010-1 Class A Pass Through Trust | 4.750% | 7/12/22 | 2,153 | 2,245 |
| 5 | Continental Airlines 2012-1 Class A Pass Through Trust | 4.150% | 10/11/25 | 3,165 | 3,304 |
| 5 | Continental Airlines 2012-2 Class A Pass Through Trust | 4.000% | 4/29/26 | 1,075 | 1,117 |
| | CSX Corp. | 3.700% | 10/30/20 | 1,155 | 1,193 |
| | CSX Corp. | 4.250% | 6/1/21 | 4,415 | 4,639 |
| | CSX Corp. | 3.700% | 11/1/23 | 5,500 | 5,685 |
| | CSX Corp. | 3.350% | 11/1/25 | 10,115 | 10,286 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| CSX Corp. | 2.600% | 11/1/26 | 5,500 | 5,250 |
| CSX Corp. | 3.250% | 6/1/27 | 12,969 | 12,943 |
| CSX Corp. | 6.000% | 10/1/36 | 6,619 | 8,451 |
| CSX Corp. | 6.150% | 5/1/37 | 2,822 | 3,663 |
| CSX Corp. | 6.220% | 4/30/40 | 8,185 | 10,802 |
| CSX Corp. | 5.500% | 4/15/41 | 8,667 | 10,619 |
| CSX Corp. | 4.750% | 5/30/42 | 4,705 | 5,273 |
| CSX Corp. | 4.400% | 3/1/43 | 237 | 255 |
| CSX Corp. | 4.100% | 3/15/44 | 7,100 | 7,387 |
| CSX Corp. | 3.800% | 11/1/46 | 4,475 | 4,449 |
| CSX Corp. | 3.950% | 5/1/50 | 4,465 | 4,414 |
| CSX Corp. | 4.500% | 8/1/54 | 375 | 394 |
| CSX Corp. | 4.250% | 11/1/66 | 8,420 | 8,466 |
| ⁵ Delta Air Lines 2007-1 Class A Pass Through Trust | 6.821% | 2/10/24 | 4,068 | 4,605 |
| ⁵ Delta Air Lines 2009-1 Class A Pass Through Trust | 7.750% | 6/17/21 | 2,475 | 2,676 |
| ⁵ Delta Air Lines 2010-2 Class A Pass Through Trust | 4.950% | 11/23/20 | 1,272 | 1,302 |
| ⁵ Delta Air Lines 2012-1 Class A Pass Through Trust | 4.750% | 11/7/21 | 537 | 558 |
| ⁵ Delta Air Lines 2015-1 Class AA Pass Through Trust | 3.625% | 7/30/27 | 3,612 | 3,722 |
| Delta Air Lines Inc. | 2.875% | 3/13/20 | 9,900 | 9,949 |
| Delta Air Lines Inc. | 2.600% | 12/4/20 | 6,700 | 6,681 |
| Delta Air Lines Inc. | 3.625% | 3/15/22 | 9,975 | 10,123 |
| FedEx Corp. | 8.000% | 1/15/19 | 5,630 | 5,954 |
| FedEx Corp. | 2.300% | 2/1/20 | 3,900 | 3,897 |
| FedEx Corp. | 2.625% | 8/1/22 | 5,465 | 5,458 |
| FedEx Corp. | 4.000% | 1/15/24 | 5,650 | 6,003 |
| FedEx Corp. | 3.200% | 2/1/25 | 5,914 | 5,991 |
| FedEx Corp. | 3.250% | 4/1/26 | 7,295 | 7,356 |
| FedEx Corp. | 3.300% | 3/15/27 | 5,600 | 5,620 |
| FedEx Corp. | 4.900% | 1/15/34 | 402 | 454 |
| FedEx Corp. | 3.900% | 2/1/35 | 5,416 | 5,481 |
| FedEx Corp. | 3.875% | 8/1/42 | 2,245 | 2,204 |
| FedEx Corp. | 4.100% | 4/15/43 | 4,760 | 4,863 |
| FedEx Corp. | 5.100% | 1/15/44 | 5,705 | 6,599 |
| FedEx Corp. | 4.100% | 2/1/45 | 1,100 | 1,110 |
| FedEx Corp. | 4.750% | 11/15/45 | 18,495 | 20,835 |
| FedEx Corp. | 4.550% | 4/1/46 | 13,700 | 15,058 |
| FedEx Corp. | 4.400% | 1/15/47 | 7,800 | 8,328 |
| FedEx Corp. | 4.500% | 2/1/65 | 740 | 744 |
| JB Hunt Transport Services Inc. | 2.400% | 3/15/19 | 1,270 | 1,271 |
| JB Hunt Transport Services Inc. | 3.300% | 8/15/22 | 4,550 | 4,611 |
| Kansas City Southern | 3.000% | 5/15/23 | 6,205 | 6,173 |
| Kansas City Southern | 4.300% | 5/15/43 | 5,190 | 5,383 |
| Kansas City Southern | 4.950% | 8/15/45 | 9,900 | 11,246 |
| ⁵ Latam Airlines 2015-1 Pass Through Trust A | 4.200% | 8/15/29 | 4,473 | 4,534 |
| Norfolk Southern Corp. | 5.900% | 6/15/19 | 9,200 | 9,653 |
| Norfolk Southern Corp. | 3.250% | 12/1/21 | 5,500 | 5,608 |
| Norfolk Southern Corp. | 3.000% | 4/1/22 | 5,773 | 5,836 |
| Norfolk Southern Corp. | 2.903% | 2/15/23 | 3,668 | 3,678 |
| Norfolk Southern Corp. | 3.850% | 1/15/24 | 1,500 | 1,579 |
| Norfolk Southern Corp. | 5.590% | 5/17/25 | 2,302 | 2,623 |
| Norfolk Southern Corp. | 2.900% | 6/15/26 | 330 | 324 |
| Norfolk Southern Corp. | 7.800% | 5/15/27 | 2,700 | 3,666 |
| Norfolk Southern Corp. | 7.250% | 2/15/31 | 3,812 | 5,453 |
| Norfolk Southern Corp. | 7.050% | 5/1/37 | 2,000 | 2,961 |
| Norfolk Southern Corp. | 4.837% | 10/1/41 | 20,011 | 23,191 |
| Norfolk Southern Corp. | 3.950% | 10/1/42 | 403 | 413 |
| Norfolk Southern Corp. | 4.450% | 6/15/45 | 3,900 | 4,335 |
| Norfolk Southern Corp. | 4.650% | 1/15/46 | 6,210 | 7,065 |
| ¹⁰ Norfolk Southern Corp. | 4.050% | 8/15/52 | 17,978 | 18,644 |
| Norfolk Southern Corp. | 6.000% | 3/15/05 | 972 | 1,181 |
| Norfolk Southern Railway Co. | 9.750% | 6/15/20 | 1,459 | 1,702 |
| ⁵ Northwest Airlines 2007-1 Class A Pass Through Trust | 7.027% | 5/1/21 | 584 | 629 |
| Ryder System Inc. | 2.350% | 2/26/19 | 13,637 | 13,650 |
| Ryder System Inc. | 2.550% | 6/1/19 | 12,045 | 12,078 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Ryder System Inc. | 2.450% | 9/3/19 | 3,770 | 3,776 |
| Ryder System Inc. | 2.500% | 5/11/20 | 3,050 | 3,047 |
| Ryder System Inc. | 2.875% | 9/1/20 | 3,375 | 3,397 |
| Southwest Airlines Co. | 2.750% | 11/6/19 | 3,650 | 3,679 |
| Southwest Airlines Co. | 2.650% | 11/5/20 | 6,530 | 6,559 |
| Southwest Airlines Co. | 2.750% | 11/16/22 | 1,000 | 993 |
| Southwest Airlines Co. | 3.000% | 11/15/26 | 5,400 | 5,214 |
| Southwest Airlines Co. | 3.450% | 11/16/27 | 1,800 | 1,786 |
| ⁵ Southwest Airlines Co. 2007-1 Pass Through Trust | 6.150% | 2/1/24 | 1,111 | 1,203 |
| ⁵ Spirit Airlines Class A Pass Through Certificates Series 2015-1 | 4.100% | 10/1/29 | 4,036 | 4,189 |
| Trinity Industries Inc. | 4.550% | 10/1/24 | 2,405 | 2,396 |
| Union Pacific Corp. | 1.800% | 2/1/20 | 2,832 | 2,805 |
| Union Pacific Corp. | 2.250% | 6/19/20 | 11,875 | 11,892 |
| Union Pacific Corp. | 4.000% | 2/1/21 | 5,953 | 6,226 |
| Union Pacific Corp. | 4.163% | 7/15/22 | 17,653 | 18,908 |
| Union Pacific Corp. | 2.750% | 4/15/23 | 1,475 | 1,480 |
| Union Pacific Corp. | 3.646% | 2/15/24 | 5,420 | 5,698 |
| Union Pacific Corp. | 3.750% | 3/15/24 | 1,288 | 1,359 |
| Union Pacific Corp. | 3.250% | 1/15/25 | 2,929 | 2,993 |
| Union Pacific Corp. | 3.250% | 8/15/25 | 13,300 | 13,658 |
| Union Pacific Corp. | 2.750% | 3/1/26 | 6,435 | 6,359 |
| Union Pacific Corp. | 3.375% | 2/1/35 | 7,200 | 7,229 |
| Union Pacific Corp. | 3.600% | 9/15/37 | 5,950 | 6,151 |
| Union Pacific Corp. | 4.250% | 4/15/43 | 1,406 | 1,539 |
| Union Pacific Corp. | 4.821% | 2/1/44 | 300 | 356 |
| Union Pacific Corp. | 4.150% | 1/15/45 | 1,000 | 1,083 |
| Union Pacific Corp. | 4.050% | 11/15/45 | 2,132 | 2,295 |
| Union Pacific Corp. | 4.050% | 3/1/46 | 7,525 | 8,089 |
| Union Pacific Corp. | 3.350% | 8/15/46 | 5,250 | 5,087 |
| Union Pacific Corp. | 3.799% | 10/1/51 | 17,277 | 17,460 |
| Union Pacific Corp. | 3.875% | 2/1/55 | 8,800 | 8,890 |
| Union Pacific Corp. | 4.375% | 11/15/65 | 10,611 | 11,618 |
| Union Pacific Corp. | 4.100% | 9/15/67 | 5,725 | 5,918 |
| ⁵ Union Pacific Railroad Co. 2007-3 Pass Through Trust | 6.176% | 1/2/31 | 940 | 1,088 |
| ⁵ United Airlines 2013-1 Class A Pass Through Trust | 4.300% | 2/15/27 | 2,344 | 2,464 |
| ⁵ United Airlines 2014-1 Class A Pass Through Trust | 4.000% | 10/11/27 | 3,618 | 3,764 |
| ⁵ United Airlines 2014-2 Class A Pass Through Trust | 3.750% | 3/3/28 | 1,306 | 1,339 |
| ⁵ United Airlines 2015-1 Class A Pass Through Trust | 3.700% | 6/1/24 | 2,880 | 2,948 |
| ⁵ United Airlines 2015-1 Class AA Pass Through Trust | 3.450% | 12/1/27 | 7,072 | 7,184 |
| ⁵ United Airlines 2016-1 Class A Pass Through Trust | 3.450% | 1/7/30 | 4,100 | 4,128 |
| ⁵ United Airlines 2016-1 Class AA Pass Through Trust | 3.100% | 7/7/28 | 37,465 | 37,165 |
| ⁵ United Airlines 2016-2 Class A Pass Through Trust | 3.100% | 10/7/28 | 2,350 | 2,301 |
| ⁵ United Airlines 2016-2 Class AA Pass Through Trust | 2.875% | 10/7/28 | 8,025 | 7,868 |
| United Parcel Service Inc. | 5.125% | 4/1/19 | 14,636 | 15,152 |
| United Parcel Service Inc. | 3.125% | 1/15/21 | 9,649 | 9,897 |
| United Parcel Service Inc. | 2.050% | 4/1/21 | 14,000 | 13,906 |
| United Parcel Service Inc. | 2.350% | 5/16/22 | 4,400 | 4,377 |
| United Parcel Service Inc. | 2.450% | 10/1/22 | 7,865 | 7,835 |
| United Parcel Service Inc. | 2.500% | 4/1/23 | 10,400 | 10,323 |
| United Parcel Service Inc. | 2.800% | 11/15/24 | 23,800 | 23,627 |
| United Parcel Service Inc. | 2.400% | 11/15/26 | 8,275 | 7,919 |
| United Parcel Service Inc. | 3.050% | 11/15/27 | 19,000 | 18,993 |
| United Parcel Service Inc. | 6.200% | 1/15/38 | 17,496 | 23,878 |
| United Parcel Service Inc. | 4.875% | 11/15/40 | 4,842 | 5,796 |
| United Parcel Service Inc. | 3.625% | 10/1/42 | 3,855 | 3,875 |
| United Parcel Service Inc. | 3.400% | 11/15/46 | 3,240 | 3,145 |
| United Parcel Service Inc. | 3.750% | 11/15/47 | 15,675 | 16,174 |
| United Parcel Service of America Inc. | 8.375% | 4/1/20 | 110 | 125 |
| United Parcel Service of America Inc. | 8.375% | 4/1/30 | 1,563 | 2,199 |
| ⁵ US Airways 2012-1 Class A Pass Through Trust | 5.900% | 4/1/26 | 1,090 | 1,210 |
| ⁵ US Airways 2013-1 Class A Pass Through Trust | 3.950% | 5/15/27 | 637 | 657 |
| ⁵ US Airways 2012-2 Class A Pass Through Trust | 4.625% | 12/3/26 | 643 | 682 |

33,575,101

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|-------------------------|---|---------------|---------------------|----------------------|--------|
| Utilities (2.0%) | | | | | |
| Electric (1.8%) | | | | | |
| ¹⁰ | AEP Texas Inc. | 2.400% | 10/1/22 | 4,100 | 4,025 |
| ¹⁰ | AEP Texas Inc. | 3.800% | 10/1/47 | 4,450 | 4,584 |
| | AEP Transmission Co. LLC | 3.100% | 12/1/26 | 2,290 | 2,280 |
| | AEP Transmission Co. LLC | 4.000% | 12/1/46 | 3,665 | 3,911 |
| ¹⁰ | AEP Transmission Co. LLC | 3.750% | 12/1/47 | 6,250 | 6,393 |
| | Alabama Power Co. | 2.450% | 3/30/22 | 7,800 | 7,749 |
| | Alabama Power Co. | 3.550% | 12/1/23 | 3,000 | 3,111 |
| | Alabama Power Co. | 6.125% | 5/15/38 | 275 | 363 |
| | Alabama Power Co. | 6.000% | 3/1/39 | 420 | 551 |
| | Alabama Power Co. | 3.850% | 12/1/42 | 1,650 | 1,700 |
| | Alabama Power Co. | 4.150% | 8/15/44 | 4,075 | 4,410 |
| | Alabama Power Co. | 3.750% | 3/1/45 | 4,030 | 4,103 |
| | Alabama Power Co. | 4.300% | 1/2/46 | 14,754 | 16,444 |
| | Alabama Power Co. | 3.700% | 12/1/47 | 11,650 | 11,875 |
| | Ameren Corp. | 2.700% | 11/15/20 | 10,425 | 10,434 |
| | Ameren Corp. | 3.650% | 2/15/26 | 4,190 | 4,271 |
| | Ameren Illinois Co. | 2.700% | 9/1/22 | 11,831 | 11,864 |
| | Ameren Illinois Co. | 3.250% | 3/1/25 | 1,335 | 1,360 |
| | Ameren Illinois Co. | 4.150% | 3/15/46 | 2,375 | 2,621 |
| | Ameren Illinois Co. | 3.700% | 12/1/47 | 8,475 | 8,702 |
| | American Electric Power Co. Inc. | 2.150% | 11/13/20 | 3,750 | 3,733 |
| | American Electric Power Co. Inc. | 2.950% | 12/15/22 | 5,331 | 5,406 |
| | American Electric Power Co. Inc. | 3.200% | 11/13/27 | 3,800 | 3,760 |
| | Appalachian Power Co. | 4.600% | 3/30/21 | 5,822 | 6,166 |
| | Appalachian Power Co. | 3.400% | 6/1/25 | 2,825 | 2,878 |
| | Appalachian Power Co. | 3.300% | 6/1/27 | 3,475 | 3,493 |
| | Appalachian Power Co. | 7.000% | 4/1/38 | 535 | 762 |
| | Appalachian Power Co. | 4.450% | 6/1/45 | 6,375 | 7,096 |
| | Arizona Public Service Co. | 8.750% | 3/1/19 | 3,905 | 4,184 |
| | Arizona Public Service Co. | 3.150% | 5/15/25 | 3,550 | 3,556 |
| | Arizona Public Service Co. | 4.500% | 4/1/42 | 8,963 | 10,082 |
| | Arizona Public Service Co. | 4.350% | 11/15/45 | 1,150 | 1,289 |
| | Arizona Public Service Co. | 3.750% | 5/15/46 | 10,500 | 10,715 |
| | Avangrid Inc. | 3.150% | 12/1/24 | 7,345 | 7,304 |
| | Baltimore Gas & Electric Co. | 3.500% | 11/15/21 | 1,988 | 2,053 |
| | Baltimore Gas & Electric Co. | 3.350% | 7/1/23 | 6,600 | 6,728 |
| | Baltimore Gas & Electric Co. | 2.400% | 8/15/26 | 4,000 | 3,771 |
| | Baltimore Gas & Electric Co. | 6.350% | 10/1/36 | 643 | 857 |
| | Baltimore Gas & Electric Co. | 3.500% | 8/15/46 | 9,805 | 9,607 |
| | Baltimore Gas & Electric Co. | 3.750% | 8/15/47 | 3,400 | 3,484 |
| | Berkshire Hathaway Energy Co. | 2.400% | 2/1/20 | 5,603 | 5,613 |
| | Berkshire Hathaway Energy Co. | 3.750% | 11/15/23 | 8,169 | 8,525 |
| | Berkshire Hathaway Energy Co. | 3.500% | 2/1/25 | 6,975 | 7,194 |
| | Berkshire Hathaway Energy Co. | 6.125% | 4/1/36 | 11,076 | 14,857 |
| | Berkshire Hathaway Energy Co. | 5.950% | 5/15/37 | 8,450 | 11,112 |
| | Berkshire Hathaway Energy Co. | 6.500% | 9/15/37 | 3,545 | 4,972 |
| | Berkshire Hathaway Energy Co. | 5.150% | 11/15/43 | 8,704 | 10,456 |
| | Berkshire Hathaway Energy Co. | 4.500% | 2/1/45 | 9,575 | 10,730 |
| | Black Hills Corp. | 3.950% | 1/15/26 | 2,700 | 2,787 |
| | Black Hills Corp. | 3.150% | 1/15/27 | 4,125 | 4,025 |
| | Black Hills Corp. | 4.200% | 9/15/46 | 5,775 | 5,947 |
| | CenterPoint Energy Houston Electric LLC | 1.850% | 6/1/21 | 2,575 | 2,522 |
| | CenterPoint Energy Houston Electric LLC | 2.250% | 8/1/22 | 5,300 | 5,204 |
| | CenterPoint Energy Houston Electric LLC | 2.400% | 9/1/26 | 2,100 | 1,988 |
| | CenterPoint Energy Houston Electric LLC | 3.000% | 2/1/27 | 600 | 593 |
| | CenterPoint Energy Houston Electric LLC | 6.950% | 3/15/33 | 100 | 138 |
| | CenterPoint Energy Houston Electric LLC | 3.550% | 8/1/42 | 10,772 | 10,783 |
| | CenterPoint Energy Houston Electric LLC | 4.500% | 4/1/44 | 1,150 | 1,337 |
| | CenterPoint Energy Inc. | 2.500% | 9/1/22 | 6,225 | 6,610 |
| | Cleco Corporate Holdings LLC | 3.743% | 5/1/26 | 7,410 | 7,441 |
| | Cleco Corporate Holdings LLC | 4.973% | 5/1/46 | 3,450 | 3,802 |
| | Cleveland Electric Illuminating Co. | 5.500% | 8/15/24 | 5,665 | 6,445 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Cleveland Electric Illuminating Co. | 5.950% | 12/15/36 | 2,545 | 3,167 |
| CMS Energy Corp. | 8.750% | 6/15/19 | 3,361 | 3,650 |
| CMS Energy Corp. | 6.250% | 2/1/20 | 3,476 | 3,736 |
| CMS Energy Corp. | 5.050% | 3/15/22 | 1,250 | 1,355 |
| CMS Energy Corp. | 3.000% | 5/15/26 | 3,165 | 3,125 |
| CMS Energy Corp. | 3.450% | 8/15/27 | 950 | 958 |
| CMS Energy Corp. | 4.875% | 3/1/44 | 4,050 | 4,728 |
| Commonwealth Edison Co. | 4.000% | 8/1/20 | 3,831 | 3,978 |
| Commonwealth Edison Co. | 3.400% | 9/1/21 | 5,100 | 5,242 |
| Commonwealth Edison Co. | 2.550% | 6/15/26 | 9,525 | 9,211 |
| Commonwealth Edison Co. | 2.950% | 8/15/27 | 4,025 | 3,977 |
| Commonwealth Edison Co. | 5.900% | 3/15/36 | 2,994 | 3,896 |
| Commonwealth Edison Co. | 6.450% | 1/15/38 | 8,898 | 12,271 |
| Commonwealth Edison Co. | 3.800% | 10/1/42 | 2,314 | 2,384 |
| Commonwealth Edison Co. | 4.600% | 8/15/43 | 3,565 | 4,110 |
| Commonwealth Edison Co. | 4.700% | 1/15/44 | 5,227 | 6,150 |
| Commonwealth Edison Co. | 3.700% | 3/1/45 | 8,550 | 8,691 |
| Commonwealth Edison Co. | 4.350% | 11/15/45 | 12,375 | 13,873 |
| Commonwealth Edison Co. | 3.650% | 6/15/46 | 11,600 | 11,736 |
| Commonwealth Edison Co. | 3.750% | 8/15/47 | 5,775 | 5,992 |
| Connecticut Light & Power Co. | 2.500% | 1/15/23 | 6,940 | 6,873 |
| Connecticut Light & Power Co. | 3.200% | 3/15/27 | 3,125 | 3,161 |
| Connecticut Light & Power Co. | 4.300% | 4/15/44 | 4,975 | 5,578 |
| Connecticut Light & Power Co. | 4.150% | 6/1/45 | 500 | 551 |
| Consolidated Edison Co. of New York Inc. | 6.650% | 4/1/19 | 13,090 | 13,792 |
| Consolidated Edison Co. of New York Inc. | 4.450% | 6/15/20 | 2,250 | 2,360 |
| Consolidated Edison Co. of New York Inc. | 3.125% | 11/15/27 | 3,700 | 3,722 |
| Consolidated Edison Co. of New York Inc. | 5.300% | 3/1/35 | 6,475 | 7,806 |
| Consolidated Edison Co. of New York Inc. | 5.850% | 3/15/36 | 4,794 | 6,110 |
| Consolidated Edison Co. of New York Inc. | 6.200% | 6/15/36 | 2,845 | 3,784 |
| Consolidated Edison Co. of New York Inc. | 6.300% | 8/15/37 | 500 | 679 |
| Consolidated Edison Co. of New York Inc. | 6.750% | 4/1/38 | 1,080 | 1,561 |
| Consolidated Edison Co. of New York Inc. | 5.500% | 12/1/39 | 428 | 544 |
| Consolidated Edison Co. of New York Inc. | 5.700% | 6/15/40 | 6,650 | 8,698 |
| Consolidated Edison Co. of New York Inc. | 3.950% | 3/1/43 | 2,545 | 2,677 |
| Consolidated Edison Co. of New York Inc. | 4.450% | 3/15/44 | 21,095 | 24,027 |
| Consolidated Edison Co. of New York Inc. | 4.500% | 12/1/45 | 9,350 | 10,745 |
| Consolidated Edison Co. of New York Inc. | 3.850% | 6/15/46 | 8,770 | 9,120 |
| Consolidated Edison Co. of New York Inc. | 3.875% | 6/15/47 | 7,650 | 7,996 |
| Consolidated Edison Co. of New York Inc. | 4.625% | 12/1/54 | 4,737 | 5,433 |
| Consolidated Edison Co. of New York Inc. | 4.300% | 12/1/56 | 3,255 | 3,574 |
| Consolidated Edison Co. of New York Inc. | 4.000% | 11/15/57 | 3,700 | 3,833 |
| Consolidated Edison Inc. | 2.000% | 3/15/20 | 4,600 | 4,557 |
| Consolidated Edison Inc. | 2.000% | 5/15/21 | 5,000 | 4,921 |
| Constellation Energy Group Inc. | 5.150% | 12/1/20 | 8,408 | 8,952 |
| Consumers Energy Co. | 6.125% | 3/15/19 | 19,856 | 20,748 |
| Consumers Energy Co. | 6.700% | 9/15/19 | 7,187 | 7,691 |
| Consumers Energy Co. | 2.850% | 5/15/22 | 10,725 | 10,824 |
| Consumers Energy Co. | 3.375% | 8/15/23 | 5,085 | 5,235 |
| Consumers Energy Co. | 3.950% | 5/15/43 | 4,343 | 4,591 |
| Consumers Energy Co. | 3.250% | 8/15/46 | 4,800 | 4,573 |
| Consumers Energy Co. | 3.950% | 7/15/47 | 3,775 | 4,069 |
| Delmarva Power & Light Co. | 3.500% | 11/15/23 | 3,525 | 3,637 |
| Delmarva Power & Light Co. | 4.150% | 5/15/45 | 7,425 | 8,154 |
| Dominion Energy Inc. | 5.200% | 8/15/19 | 1,515 | 1,580 |
| Dominion Energy Inc. | 1.875% | 1/15/19 | 5,225 | 5,210 |
| Dominion Energy Inc. | 1.600% | 8/15/19 | 1,040 | 1,029 |
| Dominion Energy Inc. | 2.500% | 12/1/19 | 5,288 | 5,301 |
| Dominion Energy Inc. | 2.579% | 7/1/20 | 7,825 | 7,821 |
| Dominion Energy Inc. | 4.450% | 3/15/21 | 9,163 | 9,670 |
| Dominion Energy Inc. | 2.750% | 1/15/22 | 5,025 | 5,028 |
| Dominion Energy Inc. | 2.750% | 9/15/22 | 50 | 49 |
| Dominion Energy Inc. | 3.625% | 12/1/24 | 5,990 | 6,179 |
| Dominion Energy Inc. | 3.900% | 10/1/25 | 9,040 | 9,430 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------------|--------|---------------|---------------------|----------------------|
| Duke Energy Indiana LLC | 3.750% | 5/15/46 | 18,545 | 19,057 |
| Duke Energy Ohio Inc. | 3.700% | 6/15/46 | 4,800 | 4,908 |
| Duke Energy Progress Llc | 5.300% | 1/15/19 | 14,905 | 15,386 |
| Duke Energy Progress Llc | 3.000% | 9/15/21 | 7,817 | 7,967 |
| Duke Energy Progress Llc | 2.800% | 5/15/22 | 3,095 | 3,120 |
| Duke Energy Progress LLC | 3.250% | 8/15/25 | 5,300 | 5,399 |
| Duke Energy Progress LLC | 6.300% | 4/1/38 | 6,869 | 9,465 |
| Duke Energy Progress LLC | 4.100% | 5/15/42 | 196 | 211 |
| Duke Energy Progress LLC | 4.100% | 3/15/43 | 1,300 | 1,404 |
| Duke Energy Progress LLC | 4.375% | 3/30/44 | 6,875 | 7,745 |
| Duke Energy Progress LLC | 4.150% | 12/1/44 | 6,484 | 7,103 |
| Duke Energy Progress LLC | 4.200% | 8/15/45 | 3,577 | 3,928 |
| Duke Energy Progress LLC | 3.700% | 10/15/46 | 4,750 | 4,866 |
| Duke Energy Progress LLC | 3.600% | 9/15/47 | 5,500 | 5,526 |
| Edison International | 2.125% | 4/15/20 | 2,900 | 2,873 |
| Edison International | 2.400% | 9/15/22 | 2,325 | 2,257 |
| Edison International | 2.950% | 3/15/23 | 950 | 943 |
| El Paso Electric Co. | 6.000% | 5/15/35 | 1,475 | 1,757 |
| El Paso Electric Co. | 5.000% | 12/1/44 | 4,200 | 4,523 |
| Emera US Finance LP | 2.150% | 6/15/19 | 4,650 | 4,625 |
| Emera US Finance LP | 2.700% | 6/15/21 | 5,145 | 5,116 |
| Emera US Finance LP | 3.550% | 6/15/26 | 7,608 | 7,616 |
| Emera US Finance LP | 4.750% | 6/15/46 | 23,185 | 25,438 |
| Enel Americas SA | 4.000% | 10/25/26 | 3,000 | 3,048 |
| Entergy Arkansas Inc. | 3.750% | 2/15/21 | 7,675 | 7,946 |
| Entergy Arkansas Inc. | 3.500% | 4/1/26 | 5,803 | 5,973 |
| Entergy Corp. | 4.000% | 7/15/22 | 5,911 | 6,174 |
| Entergy Corp. | 2.950% | 9/1/26 | 7,825 | 7,583 |
| Entergy Gulf States Louisiana LLC | 5.590% | 10/1/24 | 2,305 | 2,654 |
| Entergy Louisiana LLC | 4.050% | 9/1/23 | 6,675 | 7,071 |
| Entergy Louisiana LLC | 5.400% | 11/1/24 | 3,325 | 3,787 |
| Entergy Louisiana LLC | 2.400% | 10/1/26 | 4,892 | 4,601 |
| Entergy Louisiana LLC | 3.120% | 9/1/27 | 5,600 | 5,584 |
| Entergy Louisiana LLC | 3.250% | 4/1/28 | 5,375 | 5,382 |
| Entergy Louisiana LLC | 3.050% | 6/1/31 | 17,515 | 16,924 |
| Entergy Louisiana LLC | 4.950% | 1/15/45 | 9,800 | 10,216 |
| Entergy Mississippi Inc. | 2.850% | 6/1/28 | 10,884 | 10,516 |
| Entergy Texas Inc. | 7.125% | 2/1/19 | 11,635 | 12,200 |
| Eversource Energy | 4.500% | 11/15/19 | 3,653 | 3,786 |
| Eversource Energy | 2.750% | 3/15/22 | 4,425 | 4,415 |
| Eversource Energy | 2.900% | 10/1/24 | 3,825 | 3,790 |
| Eversource Energy | 3.150% | 1/15/25 | 5,482 | 5,508 |
| Exelon Corp. | 2.850% | 6/15/20 | 3,563 | 3,593 |
| Exelon Corp. | 2.450% | 4/15/21 | 2,975 | 2,954 |
| Exelon Corp. | 3.950% | 6/15/25 | 20,500 | 21,326 |
| Exelon Corp. | 3.400% | 4/15/26 | 10,625 | 10,644 |
| Exelon Corp. | 4.950% | 6/15/35 | 6,925 | 7,921 |
| Exelon Corp. | 5.625% | 6/15/35 | 5,515 | 6,732 |
| Exelon Corp. | 5.100% | 6/15/45 | 3,975 | 4,689 |
| Exelon Corp. | 4.450% | 4/15/46 | 13,535 | 14,696 |
| Exelon Generation Co. LLC | 5.200% | 10/1/19 | 1,158 | 1,209 |
| Exelon Generation Co. LLC | 4.000% | 10/1/20 | 7,973 | 8,215 |
| Exelon Generation Co. LLC | 3.400% | 3/15/22 | 13,200 | 13,441 |
| Exelon Generation Co. LLC | 4.250% | 6/15/22 | 5,550 | 5,822 |
| Exelon Generation Co. LLC | 6.250% | 10/1/39 | 8,857 | 10,309 |
| Exelon Generation Co. LLC | 5.750% | 10/1/41 | 2,475 | 2,711 |
| Exelon Generation Co. LLC | 5.600% | 6/15/42 | 10,717 | 11,724 |
| FirstEnergy Corp. | 2.850% | 7/15/22 | 7,325 | 7,237 |
| FirstEnergy Corp. | 4.250% | 3/15/23 | 1,550 | 1,619 |
| FirstEnergy Corp. | 3.900% | 7/15/27 | 15,475 | 15,828 |
| FirstEnergy Corp. | 7.375% | 11/15/31 | 15,630 | 20,973 |
| FirstEnergy Corp. | 4.850% | 7/15/47 | 10,852 | 12,032 |
| Florida Power & Light Co. | 2.750% | 6/1/23 | 7,375 | 7,351 |
| Florida Power & Light Co. | 3.250% | 6/1/24 | 8,675 | 8,916 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Florida Power & Light Co. | 3.125% | 12/1/25 | 12,325 | 12,542 |
| Florida Power & Light Co. | 5.625% | 4/1/34 | 3,000 | 3,774 |
| Florida Power & Light Co. | 4.950% | 6/1/35 | 645 | 765 |
| Florida Power & Light Co. | 5.650% | 2/1/37 | 3,297 | 4,249 |
| Florida Power & Light Co. | 5.950% | 2/1/38 | 8,635 | 11,587 |
| Florida Power & Light Co. | 5.250% | 2/1/41 | 500 | 631 |
| Florida Power & Light Co. | 4.125% | 2/1/42 | 16,198 | 17,853 |
| Florida Power & Light Co. | 4.050% | 6/1/42 | 6,140 | 6,698 |
| Florida Power & Light Co. | 3.800% | 12/15/42 | 5,095 | 5,310 |
| Florida Power & Light Co. | 4.050% | 10/1/44 | 4,200 | 4,596 |
| Florida Power & Light Co. | 3.700% | 12/1/47 | 7,000 | 7,293 |
| Fortis Inc. | 2.100% | 10/4/21 | 3,270 | 3,190 |
| Fortis Inc. | 3.055% | 10/4/26 | 30,721 | 29,646 |
| Georgia Power Co. | 4.250% | 12/1/19 | 45 | 47 |
| Georgia Power Co. | 2.000% | 3/30/20 | 4,150 | 4,123 |
| Georgia Power Co. | 2.000% | 9/8/20 | 18,500 | 18,390 |
| Georgia Power Co. | 2.400% | 4/1/21 | 7,500 | 7,478 |
| Georgia Power Co. | 2.850% | 5/15/22 | 8,375 | 8,411 |
| Georgia Power Co. | 3.250% | 4/1/26 | 5,400 | 5,406 |
| Georgia Power Co. | 3.250% | 3/30/27 | 5,200 | 5,206 |
| Georgia Power Co. | 5.650% | 3/1/37 | 1,133 | 1,345 |
| Georgia Power Co. | 5.950% | 2/1/39 | 1,950 | 2,474 |
| Georgia Power Co. | 5.400% | 6/1/40 | 6,990 | 8,401 |
| Georgia Power Co. | 4.750% | 9/1/40 | 5,257 | 5,829 |
| Georgia Power Co. | 4.300% | 3/15/42 | 11,962 | 12,836 |
| Georgia Power Co. | 4.300% | 3/15/43 | 4,055 | 4,318 |
| Great Plains Energy Inc. | 4.850% | 6/1/21 | 1,103 | 1,164 |
| Gulf Power Co. | 3.300% | 5/30/27 | 3,400 | 3,421 |
| Iberdrola International BV | 6.750% | 7/15/36 | 3,450 | 4,520 |
| Indiana Michigan Power Co. | 7.000% | 3/15/19 | 4,540 | 4,787 |
| Indiana Michigan Power Co. | 6.050% | 3/15/37 | 7,050 | 9,114 |
| Indiana Michigan Power Co. | 4.550% | 3/15/46 | 1,405 | 1,607 |
| Indiana Michigan Power Co. | 3.750% | 7/1/47 | 6,475 | 6,575 |
| ¹⁰ Indianapolis Power & Light Co. | 4.050% | 5/1/46 | 25 | 26 |
| Interstate Power & Light Co. | 3.250% | 12/1/24 | 6,200 | 6,279 |
| Interstate Power & Light Co. | 6.250% | 7/15/39 | 2,864 | 3,842 |
| Interstate Power & Light Co. | 3.700% | 9/15/46 | 2,500 | 2,498 |
| ¹⁰ ITC Holdings Corp. | 2.700% | 11/15/22 | 2,950 | 2,940 |
| ITC Holdings Corp. | 3.650% | 6/15/24 | 4,070 | 4,170 |
| ITC Holdings Corp. | 3.250% | 6/30/26 | 1,750 | 1,739 |
| ¹⁰ ITC Holdings Corp. | 3.350% | 11/15/27 | 5,275 | 5,277 |
| ITC Holdings Corp. | 5.300% | 7/1/43 | 11,600 | 14,010 |
| ⁵ John Sevier Combined Cycle Generation LLC | 4.626% | 1/15/42 | 2,504 | 2,772 |
| Kansas City Power & Light Co. | 7.150% | 4/1/19 | 2,890 | 3,052 |
| Kansas City Power & Light Co. | 3.150% | 3/15/23 | 750 | 755 |
| Kansas City Power & Light Co. | 6.050% | 11/15/35 | 1,440 | 1,809 |
| Kansas City Power & Light Co. | 5.300% | 10/1/41 | 6,895 | 8,292 |
| Kansas City Power & Light Co. | 4.200% | 6/15/47 | 3,350 | 3,547 |
| Kentucky Utilities Co. | 3.250% | 11/1/20 | 3,575 | 3,650 |
| Kentucky Utilities Co. | 5.125% | 11/1/40 | 3,009 | 3,712 |
| LG&E & KU Energy LLC | 3.750% | 11/15/20 | 23,786 | 24,537 |
| LG&E & KU Energy LLC | 4.375% | 10/1/21 | 75 | 79 |
| Louisville Gas & Electric Co. | 3.300% | 10/1/25 | 3,250 | 3,327 |
| Metropolitan Edison Co. | 7.700% | 1/15/19 | 4,486 | 4,717 |
| MidAmerican Energy Co. | 3.500% | 10/15/24 | 8,228 | 8,569 |
| MidAmerican Energy Co. | 3.100% | 5/1/27 | 3,950 | 3,968 |
| MidAmerican Energy Co. | 6.750% | 12/30/31 | 9,014 | 12,180 |
| MidAmerican Energy Co. | 5.750% | 11/1/35 | 1,400 | 1,778 |
| MidAmerican Energy Co. | 5.800% | 10/15/36 | 275 | 354 |
| MidAmerican Energy Co. | 4.800% | 9/15/43 | 2,679 | 3,208 |
| MidAmerican Energy Co. | 4.250% | 5/1/46 | 1,285 | 1,439 |
| MidAmerican Energy Co. | 3.950% | 8/1/47 | 4,925 | 5,252 |
| Mississippi Power Co. | 4.250% | 3/15/42 | 7,700 | 7,513 |
| National Rural Utilities Cooperative Finance Corp. | 2.150% | 2/1/19 | 3,275 | 3,278 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| National Rural Utilities Cooperative Finance Corp. | 1.650% | 2/8/19 | 15,000 | 14,938 |
| National Rural Utilities Cooperative Finance Corp. | 1.500% | 11/1/19 | 1,925 | 1,900 |
| National Rural Utilities Cooperative Finance Corp. | 2.300% | 11/15/19 | 5,100 | 5,113 |
| National Rural Utilities Cooperative Finance Corp. | 2.000% | 1/27/20 | 3,405 | 3,389 |
| National Rural Utilities Cooperative Finance Corp. | 2.350% | 6/15/20 | 6,900 | 6,894 |
| National Rural Utilities Cooperative Finance Corp. | 2.300% | 11/1/20 | 4,500 | 4,496 |
| National Rural Utilities Cooperative Finance Corp. | 3.050% | 2/15/22 | 2,117 | 2,155 |
| National Rural Utilities Cooperative Finance Corp. | 2.400% | 4/25/22 | 5,875 | 5,850 |
| National Rural Utilities Cooperative Finance Corp. | 2.700% | 2/15/23 | 9,800 | 9,784 |
| National Rural Utilities Cooperative Finance Corp. | 2.950% | 2/7/24 | 11,500 | 11,564 |
| National Rural Utilities Cooperative Finance Corp. | 2.850% | 1/27/25 | 7,470 | 7,420 |
| National Rural Utilities Cooperative Finance Corp. | 3.250% | 11/1/25 | 730 | 741 |
| National Rural Utilities Cooperative Finance Corp. | 3.050% | 4/25/27 | 4,000 | 3,984 |
| National Rural Utilities Cooperative Finance Corp. | 4.023% | 11/1/32 | 11,812 | 12,473 |
| 5 National Rural Utilities Cooperative Finance Corp. | 4.750% | 4/30/43 | 1,866 | 1,935 |
| 5 National Rural Utilities Cooperative Finance Corp. | 5.250% | 4/20/46 | 4,775 | 5,066 |
| Nevada Power Co. | 7.125% | 3/15/19 | 19,380 | 20,481 |
| Nevada Power Co. | 6.650% | 4/1/36 | 5,650 | 7,779 |
| Nevada Power Co. | 6.750% | 7/1/37 | 7,472 | 10,509 |
| NextEra Energy Capital Holdings Inc. | 2.400% | 9/15/19 | 8,075 | 8,080 |
| NextEra Energy Capital Holdings Inc. | 2.700% | 9/15/19 | 3,075 | 3,099 |
| NextEra Energy Capital Holdings Inc. | 2.800% | 1/15/23 | 5,380 | 5,376 |
| NextEra Energy Capital Holdings Inc. | 3.550% | 5/1/27 | 13,600 | 13,844 |
| 5 NextEra Energy Capital Holdings Inc. | 4.800% | 12/1/77 | 5,850 | 5,865 |
| Northern States Power Co. | 2.200% | 8/15/20 | 2,700 | 2,695 |
| Northern States Power Co. | 6.250% | 6/1/36 | 3,670 | 4,981 |
| Northern States Power Co. | 6.200% | 7/1/37 | 5,393 | 7,314 |
| Northern States Power Co. | 5.350% | 11/1/39 | 8,571 | 10,774 |
| Northern States Power Co. | 3.400% | 8/15/42 | 3,708 | 3,651 |
| Northern States Power Co. | 4.000% | 8/15/45 | 2,900 | 3,137 |
| NorthWestern Corp. | 4.176% | 11/15/44 | 3,125 | 3,386 |
| NSTAR Electric Co. | 2.375% | 10/15/22 | 8,400 | 8,295 |
| NSTAR Electric Co. | 3.200% | 5/15/27 | 7,425 | 7,512 |
| NSTAR Electric Co. | 5.500% | 3/15/40 | 5,046 | 6,418 |
| NV Energy Inc. | 6.250% | 11/15/20 | 12,435 | 13,623 |
| Oglethorpe Power Corp. | 5.950% | 11/1/39 | 1,450 | 1,836 |
| Oglethorpe Power Corp. | 5.375% | 11/1/40 | 7,025 | 8,247 |
| Oglethorpe Power Corp. | 5.250% | 9/1/50 | 518 | 593 |
| Ohio Edison Co. | 6.875% | 7/15/36 | 1,795 | 2,439 |
| Ohio Power Co. | 5.375% | 10/1/21 | 4,466 | 4,913 |
| Oklahoma Gas & Electric Co. | 4.150% | 4/1/47 | 2,975 | 3,205 |
| Oklahoma Gas & Electric Co. | 3.850% | 8/15/47 | 11,975 | 12,420 |
| Oncor Electric Delivery Co. LLC | 2.150% | 6/1/19 | 6,010 | 5,991 |
| Oncor Electric Delivery Co. LLC | 7.000% | 9/1/22 | 5,471 | 6,457 |
| Oncor Electric Delivery Co. LLC | 2.950% | 4/1/25 | 6,250 | 6,228 |
| Oncor Electric Delivery Co. LLC | 7.000% | 5/1/32 | 2,525 | 3,457 |
| Oncor Electric Delivery Co. LLC | 7.250% | 1/15/33 | 2,930 | 4,140 |
| Oncor Electric Delivery Co. LLC | 7.500% | 9/1/38 | 1,621 | 2,458 |
| Oncor Electric Delivery Co. LLC | 5.250% | 9/30/40 | 5,775 | 7,149 |
| Oncor Electric Delivery Co. LLC | 4.550% | 12/1/41 | 4,494 | 5,172 |
| Oncor Electric Delivery Co. LLC | 5.300% | 6/1/42 | 4,850 | 6,078 |
| Oncor Electric Delivery Co. LLC | 3.750% | 4/1/45 | 8,324 | 8,637 |
| 10 Oncor Electric Delivery Co. LLC | 3.800% | 9/30/47 | 3,725 | 3,871 |
| Pacific Gas & Electric Co. | 3.500% | 10/1/20 | 21,261 | 21,804 |
| Pacific Gas & Electric Co. | 4.250% | 5/15/21 | 10,366 | 10,885 |
| Pacific Gas & Electric Co. | 3.250% | 6/15/23 | 7,430 | 7,491 |
| Pacific Gas & Electric Co. | 3.850% | 11/15/23 | 1,500 | 1,557 |
| Pacific Gas & Electric Co. | 3.750% | 2/15/24 | 4,975 | 5,161 |
| Pacific Gas & Electric Co. | 3.400% | 8/15/24 | 5,671 | 5,747 |
| Pacific Gas & Electric Co. | 3.500% | 6/15/25 | 5,900 | 5,983 |
| Pacific Gas & Electric Co. | 2.950% | 3/1/26 | 2,000 | 1,944 |
| 10 Pacific Gas & Electric Co. | 3.300% | 12/1/27 | 12,375 | 12,267 |
| Pacific Gas & Electric Co. | 6.050% | 3/1/34 | 31,000 | 38,832 |
| Pacific Gas & Electric Co. | 5.800% | 3/1/37 | 9,723 | 12,164 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Pacific Gas & Electric Co. | 6.350% | 2/15/38 | 1,525 | 2,011 |
| Pacific Gas & Electric Co. | 6.250% | 3/1/39 | 4,925 | 6,494 |
| Pacific Gas & Electric Co. | 4.450% | 4/15/42 | 12,069 | 13,006 |
| Pacific Gas & Electric Co. | 3.750% | 8/15/42 | 210 | 207 |
| Pacific Gas & Electric Co. | 4.600% | 6/15/43 | 15,200 | 16,596 |
| Pacific Gas & Electric Co. | 5.125% | 11/15/43 | 30 | 35 |
| Pacific Gas & Electric Co. | 4.750% | 2/15/44 | 5,305 | 5,908 |
| Pacific Gas & Electric Co. | 4.300% | 3/15/45 | 6,442 | 6,720 |
| Pacific Gas & Electric Co. | 4.250% | 3/15/46 | 12,120 | 12,763 |
| Pacific Gas & Electric Co. | 4.000% | 12/1/46 | 6,875 | 7,036 |
| ¹⁰ Pacific Gas & Electric Co. | 3.950% | 12/1/47 | 8,750 | 8,698 |
| PacifiCorp | 5.500% | 1/15/19 | 10,477 | 10,837 |
| PacifiCorp | 2.950% | 2/1/22 | 9,975 | 10,130 |
| PacifiCorp | 2.950% | 6/1/23 | 475 | 479 |
| PacifiCorp | 3.600% | 4/1/24 | 6,764 | 7,070 |
| PacifiCorp | 7.700% | 11/15/31 | 1,099 | 1,591 |
| PacifiCorp | 5.250% | 6/15/35 | 1,110 | 1,352 |
| PacifiCorp | 6.100% | 8/1/36 | 4,898 | 6,511 |
| PacifiCorp | 5.750% | 4/1/37 | 3,181 | 4,097 |
| PacifiCorp | 6.250% | 10/15/37 | 8,606 | 11,777 |
| PacifiCorp | 6.350% | 7/15/38 | 2,050 | 2,832 |
| PacifiCorp | 6.000% | 1/15/39 | 3,731 | 4,995 |
| PacifiCorp | 4.100% | 2/1/42 | 4,805 | 5,203 |
| PECO Energy Co. | 2.375% | 9/15/22 | 2,925 | 2,894 |
| PECO Energy Co. | 3.150% | 10/15/25 | 200 | 202 |
| Pennsylvania Electric Co. | 5.200% | 4/1/20 | 3,600 | 3,791 |
| PG&E Corp. | 2.400% | 3/1/19 | 3,975 | 3,978 |
| Pinnacle West Capital Corp. | 2.250% | 11/30/20 | 3,500 | 3,482 |
| Potomac Electric Power Co. | 3.600% | 3/15/24 | 1,960 | 2,045 |
| Potomac Electric Power Co. | 6.500% | 11/15/37 | 7,532 | 10,475 |
| Potomac Electric Power Co. | 4.150% | 3/15/43 | 4,675 | 5,095 |
| PPL Capital Funding Inc. | 4.200% | 6/15/22 | 2,365 | 2,501 |
| PPL Capital Funding Inc. | 3.500% | 12/1/22 | 1,745 | 1,791 |
| PPL Capital Funding Inc. | 3.400% | 6/1/23 | 3,695 | 3,766 |
| PPL Capital Funding Inc. | 3.950% | 3/15/24 | 815 | 851 |
| PPL Capital Funding Inc. | 3.100% | 5/15/26 | 4,651 | 4,552 |
| PPL Capital Funding Inc. | 4.700% | 6/1/43 | 2,700 | 3,016 |
| PPL Capital Funding Inc. | 5.000% | 3/15/44 | 11,396 | 13,329 |
| PPL Capital Funding Inc. | 4.000% | 9/15/47 | 4,575 | 4,684 |
| PPL Electric Utilities Corp. | 3.000% | 9/15/21 | 3,300 | 3,358 |
| PPL Electric Utilities Corp. | 6.250% | 5/15/39 | 5,327 | 7,307 |
| PPL Electric Utilities Corp. | 4.750% | 7/15/43 | 700 | 833 |
| PPL Electric Utilities Corp. | 4.125% | 6/15/44 | 2,700 | 2,973 |
| PPL Electric Utilities Corp. | 4.150% | 10/1/45 | 3,275 | 3,630 |
| PPL Electric Utilities Corp. | 3.950% | 6/1/47 | 4,775 | 5,155 |
| Progress Energy Inc. | 4.875% | 12/1/19 | 4,500 | 4,710 |
| Progress Energy Inc. | 4.400% | 1/15/21 | 6,347 | 6,634 |
| Progress Energy Inc. | 3.150% | 4/1/22 | 17,265 | 17,426 |
| Progress Energy Inc. | 7.750% | 3/1/31 | 2,435 | 3,407 |
| Progress Energy Inc. | 7.000% | 10/30/31 | 2,850 | 3,804 |
| Progress Energy Inc. | 6.000% | 12/1/39 | 7,599 | 9,917 |
| PSEG Power LLC | 5.125% | 4/15/20 | 1,286 | 1,355 |
| PSEG Power LLC | 3.000% | 6/15/21 | 3,985 | 4,014 |
| PSEG Power LLC | 8.625% | 4/15/31 | 708 | 931 |
| Public Service Co. of Colorado | 5.125% | 6/1/19 | 7,475 | 7,747 |
| Public Service Co. of Colorado | 3.200% | 11/15/20 | 4,175 | 4,257 |
| Public Service Co. of Colorado | 2.250% | 9/15/22 | 5,500 | 5,407 |
| Public Service Co. of Colorado | 3.600% | 9/15/42 | 10,475 | 10,588 |
| Public Service Co. of Colorado | 4.300% | 3/15/44 | 120 | 134 |
| Public Service Co. of Colorado | 3.800% | 6/15/47 | 3,000 | 3,140 |
| Public Service Co. of New Hampshire | 3.500% | 11/1/23 | 2,054 | 2,117 |
| Public Service Co. of Oklahoma | 5.150% | 12/1/19 | 100 | 105 |
| Public Service Electric & Gas Co. | 1.900% | 3/15/21 | 3,100 | 3,049 |
| Public Service Electric & Gas Co. | 2.375% | 5/15/23 | 308 | 303 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--------------------------------------|--------|---------------|---------------------|----------------------|
| Public Service Electric & Gas Co. | 3.000% | 5/15/25 | 4,460 | 4,456 |
| Public Service Electric & Gas Co. | 2.250% | 9/15/26 | 575 | 541 |
| Public Service Electric & Gas Co. | 3.000% | 5/15/27 | 4,225 | 4,213 |
| Public Service Electric & Gas Co. | 5.800% | 5/1/37 | 1,741 | 2,270 |
| Public Service Electric & Gas Co. | 3.950% | 5/1/42 | 14,940 | 16,102 |
| Public Service Electric & Gas Co. | 3.650% | 9/1/42 | 825 | 843 |
| Public Service Electric & Gas Co. | 3.800% | 3/1/46 | 16,530 | 17,493 |
| Public Service Electric & Gas Co. | 3.600% | 12/1/47 | 3,750 | 3,838 |
| Public Service Enterprise Group Inc. | 1.600% | 11/15/19 | 625 | 615 |
| Public Service Enterprise Group Inc. | 2.650% | 11/15/22 | 6,650 | 6,582 |
| Puget Energy Inc. | 6.500% | 12/15/20 | 15,875 | 17,503 |
| Puget Energy Inc. | 6.000% | 9/1/21 | 5,494 | 6,082 |
| Puget Energy Inc. | 5.625% | 7/15/22 | 2,150 | 2,370 |
| Puget Energy Inc. | 3.650% | 5/15/25 | 6,680 | 6,838 |
| Puget Sound Energy Inc. | 6.274% | 3/15/37 | 3,275 | 4,408 |
| Puget Sound Energy Inc. | 5.757% | 10/1/39 | 2,675 | 3,485 |
| Puget Sound Energy Inc. | 5.795% | 3/15/40 | 1,774 | 2,335 |
| Puget Sound Energy Inc. | 5.638% | 4/15/41 | 3,068 | 3,943 |
| Puget Sound Energy Inc. | 4.300% | 5/20/45 | 7,625 | 8,601 |
| San Diego Gas & Electric Co. | 3.000% | 8/15/21 | 3,000 | 3,046 |
| San Diego Gas & Electric Co. | 3.600% | 9/1/23 | 3,675 | 3,813 |
| San Diego Gas & Electric Co. | 2.500% | 5/15/26 | 75 | 72 |
| San Diego Gas & Electric Co. | 6.000% | 6/1/39 | 805 | 1,074 |
| San Diego Gas & Electric Co. | 4.500% | 8/15/40 | 2,570 | 3,003 |
| San Diego Gas & Electric Co. | 3.750% | 6/1/47 | 6,000 | 6,292 |
| SCANA Corp. | 4.750% | 5/15/21 | 4,450 | 4,607 |
| Sierra Pacific Power Co. | 2.600% | 5/1/26 | 13,345 | 12,883 |
| South Carolina Electric & Gas Co. | 6.625% | 2/1/32 | 5,679 | 7,205 |
| South Carolina Electric & Gas Co. | 5.300% | 5/15/33 | 93 | 106 |
| South Carolina Electric & Gas Co. | 6.050% | 1/15/38 | 3,635 | 4,521 |
| South Carolina Electric & Gas Co. | 5.450% | 2/1/41 | 3,345 | 3,962 |
| South Carolina Electric & Gas Co. | 4.350% | 2/1/42 | 5,243 | 5,488 |
| South Carolina Electric & Gas Co. | 4.600% | 6/15/43 | 7,410 | 8,024 |
| South Carolina Electric & Gas Co. | 4.100% | 6/15/46 | 4,295 | 4,379 |
| South Carolina Electric & Gas Co. | 4.500% | 6/1/64 | 3,875 | 4,027 |
| South Carolina Electric & Gas Co. | 5.100% | 6/1/65 | 5,175 | 5,901 |
| Southern California Edison Co. | 3.875% | 6/1/21 | 16,875 | 17,553 |
| 5 Southern California Edison Co. | 1.845% | 2/1/22 | 3,504 | 3,425 |
| Southern California Edison Co. | 2.400% | 2/1/22 | 6,400 | 6,340 |
| Southern California Edison Co. | 6.650% | 4/1/29 | 2,056 | 2,628 |
| Southern California Edison Co. | 6.000% | 1/15/34 | 5,485 | 7,052 |
| Southern California Edison Co. | 5.750% | 4/1/35 | 2,913 | 3,715 |
| Southern California Edison Co. | 5.350% | 7/15/35 | 7,223 | 8,831 |
| Southern California Edison Co. | 5.550% | 1/15/36 | 1,280 | 1,562 |
| Southern California Edison Co. | 5.625% | 2/1/36 | 7,300 | 9,214 |
| Southern California Edison Co. | 5.550% | 1/15/37 | 6,300 | 7,928 |
| Southern California Edison Co. | 5.950% | 2/1/38 | 5,713 | 7,568 |
| Southern California Edison Co. | 6.050% | 3/15/39 | 1,085 | 1,455 |
| Southern California Edison Co. | 5.500% | 3/15/40 | 898 | 1,152 |
| Southern California Edison Co. | 4.500% | 9/1/40 | 4,575 | 5,138 |
| Southern California Edison Co. | 4.050% | 3/15/42 | 4,950 | 5,313 |
| Southern California Edison Co. | 3.900% | 3/15/43 | 4,890 | 5,145 |
| Southern California Edison Co. | 4.650% | 10/1/43 | 2,752 | 3,222 |
| Southern California Edison Co. | 3.600% | 2/1/45 | 7,845 | 7,880 |
| Southern California Edison Co. | 4.000% | 4/1/47 | 8,425 | 9,057 |
| Southern Co. | 1.850% | 7/1/19 | 3,575 | 3,554 |
| Southern Co. | 2.150% | 9/1/19 | 2,650 | 2,635 |
| Southern Co. | 2.750% | 6/15/20 | 11,560 | 11,639 |
| Southern Co. | 2.350% | 7/1/21 | 10,325 | 10,275 |
| Southern Co. | 2.950% | 7/1/23 | 7,925 | 7,879 |
| Southern Co. | 3.250% | 7/1/26 | 18,590 | 18,232 |
| Southern Co. | 4.250% | 7/1/36 | 12,700 | 13,344 |
| Southern Co. | 4.400% | 7/1/46 | 14,500 | 15,471 |
| Southern Power Co. | 1.950% | 12/15/19 | 6,200 | 6,150 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---------------------------------|--------|---------------|---------------------|----------------------|
| Southern Power Co. | 2.375% | 6/1/20 | 2,950 | 2,937 |
| Southern Power Co. | 2.500% | 12/15/21 | 9,950 | 9,856 |
| Southern Power Co. | 4.150% | 12/1/25 | 9,900 | 10,422 |
| Southern Power Co. | 5.150% | 9/15/41 | 11,140 | 12,460 |
| Southern Power Co. | 4.950% | 12/15/46 | 3,905 | 4,266 |
| Southwestern Electric Power Co. | 6.450% | 1/15/19 | 3,685 | 3,834 |
| Southwestern Electric Power Co. | 2.750% | 10/1/26 | 4,175 | 4,010 |
| Southwestern Electric Power Co. | 6.200% | 3/15/40 | 2,050 | 2,737 |
| Southwestern Electric Power Co. | 3.900% | 4/1/45 | 7,725 | 7,916 |
| Southwestern Public Service Co. | 3.300% | 6/15/24 | 1,815 | 1,862 |
| Southwestern Public Service Co. | 4.500% | 8/15/41 | 6,048 | 6,915 |
| Southwestern Public Service Co. | 3.400% | 8/15/46 | 21,640 | 21,045 |
| Southwestern Public Service Co. | 3.700% | 8/15/47 | 6,425 | 6,572 |
| Tampa Electric Co. | 5.400% | 5/15/21 | 2,462 | 2,663 |
| Tampa Electric Co. | 2.600% | 9/15/22 | 5,690 | 5,629 |
| Tampa Electric Co. | 6.550% | 5/15/36 | 850 | 1,127 |
| Tampa Electric Co. | 4.100% | 6/15/42 | 602 | 622 |
| Tampa Electric Co. | 4.350% | 5/15/44 | 6,960 | 7,540 |
| TECO Finance Inc. | 5.150% | 3/15/20 | 3,494 | 3,675 |
| Toledo Edison Co. | 6.150% | 5/15/37 | 2,880 | 3,712 |
| TransAlta Corp. | 4.500% | 11/15/22 | 3,985 | 4,047 |
| TransAlta Corp. | 6.500% | 3/15/40 | 4,814 | 4,794 |
| Tucson Electric Power Co. | 3.050% | 3/15/25 | 2,375 | 2,322 |
| UIL Holdings Corp. | 4.625% | 10/1/20 | 1,600 | 1,675 |
| Union Electric Co. | 6.700% | 2/1/19 | 3,941 | 4,122 |
| Union Electric Co. | 3.500% | 4/15/24 | 5,295 | 5,487 |
| Union Electric Co. | 2.950% | 6/15/27 | 4,000 | 3,963 |
| Union Electric Co. | 5.300% | 8/1/37 | 3,770 | 4,555 |
| Union Electric Co. | 8.450% | 3/15/39 | 1,775 | 2,885 |
| Union Electric Co. | 3.900% | 9/15/42 | 2,450 | 2,568 |
| Union Electric Co. | 3.650% | 4/15/45 | 3,975 | 4,034 |
| Virginia Electric & Power Co. | 5.000% | 6/30/19 | 4,687 | 4,869 |
| Virginia Electric & Power Co. | 2.950% | 1/15/22 | 4,070 | 4,128 |
| Virginia Electric & Power Co. | 3.450% | 9/1/22 | 1,390 | 1,434 |
| Virginia Electric & Power Co. | 2.750% | 3/15/23 | 5,375 | 5,366 |
| Virginia Electric & Power Co. | 3.450% | 2/15/24 | 4,920 | 5,069 |
| Virginia Electric & Power Co. | 3.100% | 5/15/25 | 4,105 | 4,125 |
| Virginia Electric & Power Co. | 3.150% | 1/15/26 | 7,990 | 8,067 |
| Virginia Electric & Power Co. | 2.950% | 11/15/26 | 4,120 | 4,077 |
| Virginia Electric & Power Co. | 3.500% | 3/15/27 | 21,475 | 22,184 |
| Virginia Electric & Power Co. | 6.000% | 1/15/36 | 5,700 | 7,437 |
| Virginia Electric & Power Co. | 6.000% | 5/15/37 | 3,975 | 5,222 |
| Virginia Electric & Power Co. | 6.350% | 11/30/37 | 3,700 | 5,064 |
| Virginia Electric & Power Co. | 4.000% | 1/15/43 | 4,498 | 4,760 |
| Virginia Electric & Power Co. | 4.650% | 8/15/43 | 8,130 | 9,455 |
| Virginia Electric & Power Co. | 4.450% | 2/15/44 | 10,330 | 11,650 |
| Virginia Electric & Power Co. | 4.200% | 5/15/45 | 5,800 | 6,356 |
| Virginia Electric & Power Co. | 4.000% | 11/15/46 | 5,250 | 5,582 |
| Virginia Electric & Power Co. | 3.800% | 9/15/47 | 7,700 | 7,988 |
| WEC Energy Group Inc. | 2.450% | 6/15/20 | 3,000 | 2,999 |
| WEC Energy Group Inc. | 3.550% | 6/15/25 | 3,525 | 3,605 |
| Westar Energy Inc. | 2.550% | 7/1/26 | 5,875 | 5,650 |
| Westar Energy Inc. | 3.100% | 4/1/27 | 7,500 | 7,503 |
| Westar Energy Inc. | 4.125% | 3/1/42 | 7,462 | 8,023 |
| Westar Energy Inc. | 4.100% | 4/1/43 | 5,075 | 5,455 |
| Westar Energy Inc. | 4.250% | 12/1/45 | 1,560 | 1,716 |
| Wisconsin Electric Power Co. | 2.950% | 9/15/21 | 2,515 | 2,544 |
| Wisconsin Electric Power Co. | 5.625% | 5/15/33 | 775 | 942 |
| Wisconsin Electric Power Co. | 5.700% | 12/1/36 | 1,050 | 1,340 |
| Wisconsin Electric Power Co. | 4.250% | 6/1/44 | 2,125 | 2,331 |
| Wisconsin Power & Light Co. | 3.050% | 10/15/27 | 1,200 | 1,196 |
| Wisconsin Power & Light Co. | 6.375% | 8/15/37 | 4,200 | 5,683 |
| Wisconsin Public Service Corp. | 3.671% | 12/1/42 | 1,875 | 1,899 |
| Xcel Energy Inc. | 4.700% | 5/15/20 | 750 | 783 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------------------|--------|---------------|---------------------|----------------------|
| Xcel Energy Inc. | 2.400% | 3/15/21 | 8,000 | 7,943 |
| Xcel Energy Inc. | 2.600% | 3/15/22 | 5,225 | 5,214 |
| Xcel Energy Inc. | 3.300% | 6/1/25 | 4,800 | 4,871 |
| Xcel Energy Inc. | 3.350% | 12/1/26 | 3,825 | 3,883 |
| Xcel Energy Inc. | 6.500% | 7/1/36 | 7,717 | 10,475 |
| Natural Gas (0.2%) | | | | |
| Atmos Energy Corp. | 8.500% | 3/15/19 | 1,110 | 1,192 |
| Atmos Energy Corp. | 3.000% | 6/15/27 | 5,000 | 4,961 |
| Atmos Energy Corp. | 5.500% | 6/15/41 | 10,165 | 12,861 |
| Atmos Energy Corp. | 4.150% | 1/15/43 | 8,790 | 9,486 |
| Atmos Energy Corp. | 4.125% | 10/15/44 | 2,365 | 2,584 |
| CenterPoint Energy Resources Corp. | 4.500% | 1/15/21 | 16,592 | 17,340 |
| CenterPoint Energy Resources Corp. | 5.850% | 1/15/41 | 7,075 | 9,052 |
| CenterPoint Energy Resources Corp. | 4.100% | 9/1/47 | 3,150 | 3,309 |
| NiSource Finance Corp. | 6.800% | 1/15/19 | 195 | 204 |
| NiSource Finance Corp. | 5.450% | 9/15/20 | 6,732 | 7,198 |
| NiSource Finance Corp. | 2.650% | 11/17/22 | 3,800 | 3,775 |
| NiSource Finance Corp. | 3.490% | 5/15/27 | 10,051 | 10,224 |
| NiSource Finance Corp. | 5.950% | 6/15/41 | 9,065 | 11,586 |
| Nisource Finance Corp. | 5.250% | 2/15/43 | 1,200 | 1,446 |
| NiSource Finance Corp. | 4.800% | 2/15/44 | 412 | 468 |
| NiSource Finance Corp. | 4.375% | 5/15/47 | 19,757 | 21,631 |
| ONE Gas Inc. | 2.070% | 2/1/19 | 4,529 | 4,513 |
| ONE Gas Inc. | 4.658% | 2/1/44 | 1,325 | 1,516 |
| Piedmont Natural Gas Co. Inc. | 4.650% | 8/1/43 | 2,450 | 2,800 |
| Piedmont Natural Gas Co. Inc. | 3.640% | 11/1/46 | 4,190 | 4,121 |
| Sempra Energy | 9.800% | 2/15/19 | 6,055 | 6,537 |
| Sempra Energy | 1.625% | 10/7/19 | 3,600 | 3,556 |
| Sempra Energy | 2.400% | 3/15/20 | 3,661 | 3,663 |
| Sempra Energy | 2.850% | 11/15/20 | 7,179 | 7,213 |
| Sempra Energy | 2.875% | 10/1/22 | 6,131 | 6,088 |
| Sempra Energy | 4.050% | 12/1/23 | 7,435 | 7,767 |
| Sempra Energy | 3.750% | 11/15/25 | 5,450 | 5,579 |
| Sempra Energy | 3.250% | 6/15/27 | 9,055 | 8,972 |
| Sempra Energy | 6.000% | 10/15/39 | 21,128 | 27,255 |
| Southern California Gas Co. | 3.150% | 9/15/24 | 175 | 179 |
| Southern California Gas Co. | 3.200% | 6/15/25 | 1,020 | 1,036 |
| Southern California Gas Co. | 2.600% | 6/15/26 | 13,050 | 12,659 |
| Southern California Gas Co. | 3.750% | 9/15/42 | 4,570 | 4,747 |
| Southern Co. Gas Capital Corp. | 5.250% | 8/15/19 | 885 | 922 |
| Southern Co. Gas Capital Corp. | 3.500% | 9/15/21 | 2,575 | 2,627 |
| Southern Co. Gas Capital Corp. | 2.450% | 10/1/23 | 375 | 364 |
| Southern Co. Gas Capital Corp. | 3.875% | 11/15/25 | 1,000 | 1,025 |
| Southern Co. Gas Capital Corp. | 3.250% | 6/15/26 | 5,155 | 5,078 |
| Southern Co. Gas Capital Corp. | 5.875% | 3/15/41 | 4,085 | 5,069 |
| Southern Co. Gas Capital Corp. | 4.400% | 6/1/43 | 4,325 | 4,582 |
| Southern Co. Gas Capital Corp. | 3.950% | 10/1/46 | 5,900 | 5,856 |
| Southern Co. Gas Capital Corp. | 4.400% | 5/30/47 | 12,385 | 13,295 |
| Southwest Gas Corp. | 3.800% | 9/29/46 | 400 | 403 |
| Washington Gas Light Co. | 3.796% | 9/15/46 | 4,675 | 4,818 |
| Other Utility (0.0%) | | | | |
| American Water Capital Corp. | 3.850% | 3/1/24 | 3,500 | 3,690 |
| American Water Capital Corp. | 3.400% | 3/1/25 | 1,560 | 1,602 |
| American Water Capital Corp. | 2.950% | 9/1/27 | 6,850 | 6,781 |
| American Water Capital Corp. | 6.593% | 10/15/37 | 5,620 | 7,854 |
| American Water Capital Corp. | 4.300% | 12/1/42 | 60 | 66 |
| American Water Capital Corp. | 4.300% | 9/1/45 | 5,200 | 5,747 |
| American Water Capital Corp. | 4.000% | 12/1/46 | 925 | 985 |
| American Water Capital Corp. | 3.750% | 9/1/47 | 11,825 | 12,135 |
| United Utilities plc | 5.375% | 2/1/19 | 3,700 | 3,807 |
| United Utilities plc | 6.875% | 8/15/28 | 960 | 1,166 |
| Veolia Environnement SA | 6.750% | 6/1/38 | 4,074 | 5,352 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| | | | | 3,824,197 |
| Total Corporate Bonds (Cost \$52,642,021) | | | | 54,531,141 |
| Sovereign Bonds (4.8%) | | | | |
| African Development Bank | 1.000% | 5/15/19 | 16,430 | 16,207 |
| African Development Bank | 1.375% | 2/12/20 | 9,600 | 9,470 |
| African Development Bank | 1.875% | 3/16/20 | 27,000 | 26,908 |
| African Development Bank | 1.250% | 7/26/21 | 3,620 | 3,494 |
| African Development Bank | 2.375% | 9/23/21 | 26,600 | 26,714 |
| African Development Bank | 2.125% | 11/16/22 | 35,060 | 34,548 |
| Agricultural Bank of China Ltd. | 2.750% | 5/21/20 | 1,645 | 1,640 |
| Asian Development Bank | 1.375% | 1/15/19 | 14,500 | 14,419 |
| Asian Development Bank | 1.750% | 3/21/19 | 3,445 | 3,436 |
| Asian Development Bank | 1.875% | 4/12/19 | 12,320 | 12,304 |
| Asian Development Bank | 1.000% | 8/16/19 | 5,970 | 5,874 |
| Asian Development Bank | 1.500% | 1/22/20 | 18,305 | 18,106 |
| Asian Development Bank | 1.375% | 3/23/20 | 16,525 | 16,281 |
| Asian Development Bank | 1.625% | 5/5/20 | 102,050 | 101,043 |
| Asian Development Bank | 1.625% | 8/26/20 | 3,900 | 3,847 |
| Asian Development Bank | 1.625% | 3/16/21 | 44,000 | 43,236 |
| Asian Development Bank | 1.750% | 6/8/21 | 37,500 | 36,898 |
| Asian Development Bank | 2.125% | 11/24/21 | 20,000 | 19,800 |
| Asian Development Bank | 2.000% | 2/16/22 | 82,941 | 82,049 |
| Asian Development Bank | 1.875% | 2/18/22 | 27,550 | 26,985 |
| Asian Development Bank | 1.750% | 9/13/22 | 12,900 | 12,524 |
| Asian Development Bank | 2.000% | 1/22/25 | 16,950 | 16,416 |
| Asian Development Bank | 2.000% | 4/24/26 | 9,350 | 8,978 |
| Asian Development Bank | 2.625% | 1/12/27 | 11,500 | 11,546 |
| Asian Development Bank | 6.220% | 8/15/27 | 375 | 489 |
| Asian Development Bank | 2.500% | 11/2/27 | 33,347 | 33,018 |
| Canada | 1.625% | 2/27/19 | 31,415 | 31,344 |
| Canada | 2.000% | 11/15/22 | 20,295 | 20,012 |
| CNOOC Curtis Funding No 1 Pty Ltd. | 4.500% | 10/3/23 | 5,000 | 5,329 |
| CNOOC Finance 2013 Ltd. | 3.000% | 5/9/23 | 6,525 | 6,455 |
| CNOOC Finance 2015 Australia Pty Ltd. | 2.625% | 5/5/20 | 21,885 | 21,804 |
| CNOOC Finance 2015 Australia Pty Ltd. | 4.200% | 5/5/45 | 4,500 | 4,593 |
| CNOOC Finance 2015 USA LLC | 3.500% | 5/5/25 | 30,550 | 30,797 |
| CNOOC Nexen Finance 2014 ULC | 4.250% | 4/30/24 | 30,800 | 32,485 |
| CNOOC Nexen Finance 2014 ULC | 4.875% | 4/30/44 | 600 | 677 |
| Corp. Andina de Fomento | 2.000% | 5/10/19 | 18,255 | 18,169 |
| Corp. Andina de Fomento | 8.125% | 6/4/19 | 19,800 | 21,357 |
| Corp. Andina de Fomento | 2.200% | 7/18/20 | 26,145 | 25,954 |
| Corp. Andina de Fomento | 4.375% | 6/15/22 | 25,925 | 27,561 |
| Corp. Andina de Fomento | 2.750% | 1/6/23 | 19,179 | 19,006 |
| Council Of Europe Development Bank | 1.500% | 5/17/19 | 6,100 | 6,064 |
| Council Of Europe Development Bank | 1.750% | 11/14/19 | 2,900 | 2,883 |
| Council Of Europe Development Bank | 1.875% | 1/27/20 | 2,250 | 2,241 |
| Council Of Europe Development Bank | 1.625% | 3/10/20 | 17,800 | 17,626 |
| Council Of Europe Development Bank | 1.625% | 3/16/21 | 8,500 | 8,342 |
| Ecopetrol SA | 5.875% | 9/18/23 | 19,850 | 21,959 |
| Ecopetrol SA | 4.125% | 1/16/25 | 20,880 | 21,037 |
| Ecopetrol SA | 5.375% | 6/26/26 | 27,840 | 29,928 |
| Ecopetrol SA | 7.375% | 9/18/43 | 4,000 | 4,795 |
| Ecopetrol SA | 5.875% | 5/28/45 | 23,115 | 23,462 |
| Emirates Telecommunications Group Co. PJSC | 3.500% | 6/18/24 | 5,000 | 5,107 |
| European Bank for Reconstruction & Development | 1.750% | 6/14/19 | 21,270 | 21,197 |
| European Bank for Reconstruction & Development | 0.875% | 7/22/19 | 5,000 | 4,897 |
| European Bank for Reconstruction & Development | 1.750% | 11/26/19 | 19,500 | 19,383 |
| European Bank for Reconstruction & Development | 1.500% | 3/16/20 | 23,050 | 22,772 |
| European Bank for Reconstruction & Development | 1.125% | 8/24/20 | 3,270 | 3,189 |
| European Bank for Reconstruction & Development | 2.000% | 2/1/21 | 51,650 | 51,330 |
| European Bank for Reconstruction & Development | 1.875% | 7/15/21 | 5,075 | 5,028 |
| European Bank for Reconstruction & Development | 1.875% | 2/23/22 | 14,800 | 14,567 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| European Bank for Reconstruction & Development | 2.125% | 3/7/22 | 1,040 | 1,031 |
| European Investment Bank | 1.875% | 3/15/19 | 74,925 | 74,834 |
| European Investment Bank | 1.250% | 5/15/19 | 48,605 | 48,130 |
| European Investment Bank | 1.750% | 6/17/19 | 68,060 | 67,824 |
| European Investment Bank | 1.125% | 8/15/19 | 64,600 | 63,732 |
| European Investment Bank | 1.625% | 3/16/20 | 77,370 | 76,626 |
| European Investment Bank | 1.750% | 5/15/20 | 51,500 | 51,122 |
| European Investment Bank | 1.375% | 6/15/20 | 29,985 | 29,462 |
| European Investment Bank | 1.625% | 8/14/20 | 20,460 | 20,209 |
| European Investment Bank | 2.875% | 9/15/20 | 14,495 | 14,769 |
| European Investment Bank | 1.625% | 12/15/20 | 40,800 | 40,192 |
| European Investment Bank | 4.000% | 2/16/21 | 30,785 | 32,447 |
| European Investment Bank | 2.000% | 3/15/21 | 32,950 | 32,748 |
| European Investment Bank | 2.500% | 4/15/21 | 41,260 | 41,572 |
| European Investment Bank | 1.625% | 6/15/21 | 12,000 | 11,749 |
| European Investment Bank | 1.375% | 9/15/21 | 4,250 | 4,114 |
| European Investment Bank | 2.125% | 10/15/21 | 5,590 | 5,558 |
| European Investment Bank | 2.250% | 3/15/22 | 56,500 | 56,309 |
| European Investment Bank | 2.375% | 6/15/22 | 54,450 | 54,473 |
| European Investment Bank | 2.250% | 8/15/22 | 28,905 | 28,773 |
| European Investment Bank | 2.000% | 12/15/22 | 32,400 | 31,784 |
| European Investment Bank | 3.250% | 1/29/24 | 21,250 | 22,167 |
| European Investment Bank | 2.500% | 10/15/24 | 24,160 | 24,219 |
| European Investment Bank | 1.875% | 2/10/25 | 44,510 | 42,597 |
| European Investment Bank | 2.125% | 4/13/26 | 59,025 | 57,101 |
| European Investment Bank | 2.375% | 5/24/27 | 19,250 | 18,868 |
| European Investment Bank | 4.875% | 2/15/36 | 11,965 | 15,666 |
| Export Development Canada | 1.250% | 2/4/19 | 11,600 | 11,516 |
| ¹⁰ Export Development Canada | 1.500% | 4/4/19 | 2,200 | 2,186 |
| ¹² Export Development Canada | 1.750% | 8/19/19 | 28,150 | 28,054 |
| ¹² Export Development Canada | 1.625% | 12/3/19 | 4,500 | 4,468 |
| Export Development Canada | 1.625% | 1/17/20 | 11,000 | 10,907 |
| Export Development Canada | 1.625% | 6/1/20 | 3,000 | 2,937 |
| Export Development Canada | 1.750% | 7/21/20 | 325 | 322 |
| Export Development Canada | 2.000% | 11/30/20 | 24,105 | 24,011 |
| Export Development Canada | 1.500% | 5/26/21 | 25,750 | 25,151 |
| Export Development Canada | 1.375% | 10/21/21 | 10,400 | 10,069 |
| Export Development Canada | 2.000% | 5/17/22 | 1,500 | 1,479 |
| Export-Import Bank of Korea | 1.750% | 2/27/18 | 17,810 | 17,796 |
| Export-Import Bank of Korea | 1.750% | 5/26/19 | 8,300 | 8,208 |
| Export-Import Bank of Korea | 2.375% | 8/12/19 | 8,000 | 7,961 |
| Export-Import Bank of Korea | 1.500% | 10/21/19 | 12,000 | 11,748 |
| Export-Import Bank of Korea | 5.125% | 6/29/20 | 9,730 | 10,254 |
| Export-Import Bank of Korea | 2.500% | 11/1/20 | 2,000 | 1,978 |
| Export-Import Bank of Korea | 2.625% | 12/30/20 | 2,450 | 2,426 |
| Export-Import Bank of Korea | 4.000% | 1/29/21 | 7,824 | 8,060 |
| Export-Import Bank of Korea | 2.125% | 2/11/21 | 500 | 488 |
| Export-Import Bank of Korea | 2.500% | 5/10/21 | 5,200 | 5,123 |
| Export-Import Bank of Korea | 4.375% | 9/15/21 | 4,465 | 4,678 |
| Export-Import Bank of Korea | 1.875% | 10/21/21 | 11,500 | 11,028 |
| Export-Import Bank of Korea | 2.750% | 1/25/22 | 22,200 | 21,952 |
| Export-Import Bank of Korea | 5.000% | 4/11/22 | 4,150 | 4,467 |
| Export-Import Bank of Korea | 3.000% | 11/1/22 | 8,000 | 7,962 |
| Export-Import Bank of Korea | 4.000% | 1/14/24 | 34,750 | 36,430 |
| Export-Import Bank of Korea | 3.250% | 11/10/25 | 6,430 | 6,410 |
| Export-Import Bank of Korea | 2.625% | 5/26/26 | 12,900 | 12,280 |
| FMS Wertmanagement AoER | 1.000% | 8/16/19 | 35,000 | 34,438 |
| ¹³ FMS Wertmanagement AoER | 1.750% | 1/24/20 | 24,100 | 23,953 |
| FMS Wertmanagement AoER | 1.750% | 3/17/20 | 8,000 | 7,943 |
| FMS Wertmanagement AoER | 2.000% | 8/1/22 | 44,610 | 43,946 |
| Hydro-Quebec | 8.400% | 1/15/22 | 8,195 | 9,901 |
| Hydro-Quebec | 8.050% | 7/7/24 | 3,310 | 4,276 |
| Hydro-Quebec | 8.500% | 12/1/29 | 825 | 1,215 |
| Industrial & Commercial Bank of China Ltd. | 3.231% | 11/13/19 | 4,400 | 4,434 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Industrial & Commercial Bank of China Ltd. | 2.635% | 5/26/21 | 8,000 | 7,902 |
| Industrial & Commercial Bank of China Ltd. | 2.957% | 11/8/22 | 7,500 | 7,427 |
| Industrial & Commercial Bank of China Ltd. | 3.538% | 11/8/27 | 4,250 | 4,227 |
| Inter-American Development Bank | 1.000% | 5/13/19 | 17,750 | 17,531 |
| Inter-American Development Bank | 1.125% | 9/12/19 | 3,200 | 3,153 |
| Inter-American Development Bank | 3.875% | 9/17/19 | 57,480 | 59,293 |
| Inter-American Development Bank | 1.250% | 10/15/19 | 12,750 | 12,578 |
| Inter-American Development Bank | 1.750% | 10/15/19 | 32,200 | 32,046 |
| Inter-American Development Bank | 3.875% | 2/14/20 | 6,475 | 6,712 |
| Inter-American Development Bank | 1.625% | 5/12/20 | 52,270 | 51,750 |
| Inter-American Development Bank | 1.875% | 6/16/20 | 29,850 | 29,705 |
| Inter-American Development Bank | 2.125% | 11/9/20 | 11,472 | 11,472 |
| Inter-American Development Bank | 1.875% | 3/15/21 | 3,535 | 3,500 |
| Inter-American Development Bank | 2.125% | 1/18/22 | 56,400 | 56,076 |
| Inter-American Development Bank | 1.750% | 4/14/22 | 29,340 | 28,692 |
| Inter-American Development Bank | 1.750% | 9/14/22 | 34,000 | 33,002 |
| Inter-American Development Bank | 3.000% | 10/4/23 | 8,025 | 8,265 |
| Inter-American Development Bank | 3.000% | 2/21/24 | 19,195 | 19,737 |
| Inter-American Development Bank | 2.125% | 1/15/25 | 20,860 | 20,385 |
| Inter-American Development Bank | 7.000% | 6/15/25 | 2,950 | 3,723 |
| Inter-American Development Bank | 2.000% | 6/2/26 | 28,350 | 27,042 |
| Inter-American Development Bank | 2.375% | 7/7/27 | 52,050 | 51,136 |
| Inter-American Development Bank | 3.875% | 10/28/41 | 45 | 51 |
| Inter-American Development Bank | 3.200% | 8/7/42 | 6,872 | 7,009 |
| Inter-American Development Bank | 4.375% | 1/24/44 | 8,375 | 10,251 |
| International Bank for Reconstruction & Development | 1.875% | 3/15/19 | 72,580 | 72,493 |
| International Bank for Reconstruction & Development | 1.250% | 7/26/19 | 65,200 | 64,487 |
| International Bank for Reconstruction & Development | 0.875% | 8/15/19 | 55,350 | 54,397 |
| International Bank for Reconstruction & Development | 1.875% | 10/7/19 | 45,625 | 45,524 |
| International Bank for Reconstruction & Development | 1.300% | 10/25/19 | 2,200 | 2,159 |
| International Bank for Reconstruction & Development | 1.125% | 11/27/19 | 28,575 | 28,084 |
| International Bank for Reconstruction & Development | 1.375% | 3/30/20 | 15,000 | 14,781 |
| International Bank for Reconstruction & Development | 1.875% | 4/21/20 | 91,950 | 91,647 |
| International Bank for Reconstruction & Development | 1.125% | 8/10/20 | 6,000 | 5,859 |
| International Bank for Reconstruction & Development | 1.625% | 9/4/20 | 46,175 | 45,599 |
| International Bank for Reconstruction & Development | 2.125% | 11/1/20 | 21,000 | 21,003 |
| International Bank for Reconstruction & Development | 1.625% | 3/9/21 | 19,860 | 19,518 |
| International Bank for Reconstruction & Development | 1.375% | 5/24/21 | 64,060 | 62,305 |
| International Bank for Reconstruction & Development | 2.250% | 6/24/21 | 23,390 | 23,422 |
| International Bank for Reconstruction & Development | 1.375% | 9/20/21 | 61,100 | 59,209 |
| International Bank for Reconstruction & Development | 2.125% | 12/13/21 | 14,155 | 14,092 |
| International Bank for Reconstruction & Development | 2.000% | 1/26/22 | 60,190 | 59,528 |
| International Bank for Reconstruction & Development | 1.625% | 2/10/22 | 23,475 | 22,900 |
| International Bank for Reconstruction & Development | 1.875% | 10/7/22 | 2,100 | 2,059 |
| International Bank for Reconstruction & Development | 7.625% | 1/19/23 | 14,000 | 17,452 |
| International Bank for Reconstruction & Development | 1.750% | 4/19/23 | 1,000 | 968 |
| International Bank for Reconstruction & Development | 2.500% | 11/25/24 | 63,120 | 63,198 |
| International Bank for Reconstruction & Development | 2.125% | 3/3/25 | 270 | 264 |
| International Bank for Reconstruction & Development | 2.500% | 7/29/25 | 31,000 | 30,915 |
| International Bank for Reconstruction & Development | 8.875% | 3/1/26 | 1,050 | 1,498 |
| International Bank for Reconstruction & Development | 1.875% | 10/27/26 | 1,500 | 1,419 |
| International Bank for Reconstruction & Development | 2.500% | 11/22/27 | 10,860 | 10,780 |
| International Bank for Reconstruction & Development | 4.750% | 2/15/35 | 7,058 | 9,071 |
| International Finance Corp. | 1.750% | 9/16/19 | 17,100 | 17,022 |
| International Finance Corp. | 1.750% | 3/30/20 | 25,000 | 24,851 |
| International Finance Corp. | 1.625% | 7/16/20 | 32,615 | 32,220 |
| International Finance Corp. | 1.125% | 7/20/21 | 3,150 | 3,034 |
| International Finance Corp. | 2.125% | 4/7/26 | 22,300 | 21,576 |
| ¹⁴ Japan Bank for International Cooperation | 2.250% | 2/24/20 | 31,850 | 31,771 |
| ¹⁴ Japan Bank for International Cooperation | 1.750% | 5/28/20 | 37,600 | 36,990 |
| ¹⁴ Japan Bank for International Cooperation | 2.125% | 6/1/20 | 23,000 | 22,858 |
| ¹⁴ Japan Bank for International Cooperation | 2.125% | 7/21/20 | 16,180 | 16,059 |
| ¹⁴ Japan Bank for International Cooperation | 2.125% | 11/16/20 | 31,160 | 30,907 |
| ¹⁴ Japan Bank for International Cooperation | 1.875% | 4/20/21 | 9,300 | 9,093 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| ¹⁴ Japan Bank for International Cooperation | 1.500% | 7/21/21 | 21,425 | 20,677 |
| ¹⁴ Japan Bank for International Cooperation | 2.000% | 11/4/21 | 12,000 | 11,749 |
| ¹⁴ Japan Bank for International Cooperation | 2.500% | 6/1/22 | 9,200 | 9,156 |
| ¹⁴ Japan Bank for International Cooperation | 2.375% | 7/21/22 | 11,000 | 10,864 |
| ¹⁴ Japan Bank for International Cooperation | 2.375% | 11/16/22 | 33,430 | 33,005 |
| ¹⁴ Japan Bank for International Cooperation | 3.375% | 7/31/23 | 2,100 | 2,173 |
| ¹⁴ Japan Bank for International Cooperation | 3.000% | 5/29/24 | 16,500 | 16,779 |
| ¹⁴ Japan Bank for International Cooperation | 2.125% | 2/10/25 | 18,200 | 17,465 |
| ¹⁴ Japan Bank for International Cooperation | 2.750% | 1/21/26 | 5,800 | 5,794 |
| ¹⁴ Japan Bank for International Cooperation | 2.375% | 4/20/26 | 2,000 | 1,931 |
| ¹⁴ Japan Bank for International Cooperation | 2.250% | 11/4/26 | 30,000 | 28,706 |
| ¹⁴ Japan Bank for International Cooperation | 2.875% | 6/1/27 | 34,250 | 34,420 |
| ¹⁴ Japan Bank for International Cooperation | 2.750% | 11/16/27 | 31,720 | 31,544 |
| ¹⁴ Japan Finance Organization for Municipalities | 4.000% | 1/13/21 | 400 | 415 |
| ¹⁴ Japan International Cooperation Agency | 2.750% | 4/27/27 | 12,000 | 11,830 |
| ¹³ KFW | 1.500% | 2/6/19 | 11,275 | 11,220 |
| ¹³ KFW | 1.875% | 4/1/19 | 42,530 | 42,484 |
| ¹³ KFW | 4.875% | 6/17/19 | 38,975 | 40,590 |
| ¹³ KFW | 1.000% | 7/15/19 | 69,647 | 68,525 |
| ¹³ KFW | 1.500% | 9/9/19 | 41,045 | 40,691 |
| ¹³ KFW | 1.750% | 10/15/19 | 13,800 | 13,733 |
| ¹³ KFW | 4.000% | 1/27/20 | 40,845 | 42,432 |
| ¹³ KFW | 1.750% | 3/31/20 | 38,000 | 37,717 |
| ¹³ KFW | 1.500% | 4/20/20 | 45,950 | 45,326 |
| ¹³ KFW | 1.625% | 5/29/20 | 49,850 | 49,298 |
| ¹³ KFW | 1.875% | 6/30/20 | 46,130 | 45,847 |
| ¹³ KFW | 2.750% | 9/8/20 | 53,480 | 54,354 |
| ¹³ KFW | 2.750% | 10/1/20 | 46,589 | 47,348 |
| ¹³ KFW | 1.875% | 11/30/20 | 4,500 | 4,462 |
| ¹³ KFW | 1.875% | 12/15/20 | 60,330 | 59,996 |
| ¹³ KFW | 1.625% | 3/15/21 | 46,300 | 45,446 |
| ¹³ KFW | 1.500% | 6/15/21 | 97,060 | 94,641 |
| ¹³ KFW | 2.375% | 8/25/21 | 13,825 | 13,878 |
| ¹³ KFW | 1.750% | 9/15/21 | 65,500 | 64,286 |
| ¹³ KFW | 2.000% | 11/30/21 | 20,000 | 19,781 |
| ¹³ KFW | 2.625% | 1/25/22 | 4,000 | 4,051 |
| ¹³ KFW | 2.125% | 3/7/22 | 56,050 | 55,650 |
| ¹³ KFW | 2.125% | 6/15/22 | 50,080 | 49,659 |
| ¹³ KFW | 2.000% | 9/29/22 | 2,750 | 2,706 |
| ¹³ KFW | 2.000% | 10/4/22 | 24,700 | 24,313 |
| ¹³ KFW | 2.125% | 1/17/23 | 40,135 | 39,651 |
| ¹³ KFW | 2.500% | 11/20/24 | 49,150 | 49,012 |
| ¹³ KFW | 2.000% | 5/2/25 | 18,175 | 17,529 |
| ¹³ KFW | 0.000% | 4/18/36 | 15,890 | 9,294 |
| ¹³ KFW | 0.000% | 6/29/37 | 6,850 | 3,906 |
| Korea Development Bank | 3.000% | 3/17/19 | 7,745 | 7,786 |
| Korea Development Bank | 2.500% | 3/11/20 | 3,500 | 3,470 |
| Korea Development Bank | 2.500% | 1/13/21 | 1,000 | 988 |
| Korea Development Bank | 4.625% | 11/16/21 | 6,975 | 7,387 |
| Korea Development Bank | 2.625% | 2/27/22 | 20,000 | 19,705 |
| Korea Development Bank | 3.000% | 9/14/22 | 16,040 | 15,988 |
| Korea Development Bank | 2.750% | 3/19/23 | 8,600 | 8,442 |
| Korea Development Bank | 3.750% | 1/22/24 | 23,490 | 24,321 |
| Korea Development Bank | 2.000% | 9/12/26 | 1,500 | 1,355 |
| Landesbank Baden-Wuerttemberg | 7.625% | 2/1/23 | 1,000 | 1,204 |
| ¹³ Landwirtschaftliche Rentenbank | 1.750% | 4/15/19 | 3,425 | 3,417 |
| ¹³ Landwirtschaftliche Rentenbank | 1.375% | 10/23/19 | 13,365 | 13,200 |
| ¹³ Landwirtschaftliche Rentenbank | 2.250% | 10/1/21 | 100 | 100 |
| ¹³ Landwirtschaftliche Rentenbank | 2.000% | 1/13/25 | 41,950 | 40,568 |
| ¹³ Landwirtschaftliche Rentenbank | 2.375% | 6/10/25 | 24,100 | 23,841 |
| ¹³ Landwirtschaftliche Rentenbank | 1.750% | 7/27/26 | 17,175 | 16,092 |
| ¹³ Landwirtschaftliche Rentenbank | 2.500% | 11/15/27 | 17,939 | 17,777 |
| Nexen Energy ULC | 6.200% | 7/30/19 | 3,505 | 3,690 |
| Nexen Energy ULC | 7.875% | 3/15/32 | 9,765 | 13,907 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Nexen Energy ULC | 5.875% | 3/10/35 | 4,687 | 5,736 |
| Nexen Energy ULC | 6.400% | 5/15/37 | 9,984 | 12,979 |
| Nexen Energy ULC | 7.500% | 7/30/39 | 6,635 | 9,815 |
| Nordic Investment Bank | 1.875% | 6/14/19 | 20,900 | 20,880 |
| Nordic Investment Bank | 1.500% | 8/9/19 | 2,750 | 2,730 |
| Nordic Investment Bank | 1.500% | 9/29/20 | 3,100 | 3,050 |
| Nordic Investment Bank | 1.625% | 11/20/20 | 21,330 | 21,013 |
| Nordic Investment Bank | 1.250% | 8/2/21 | 4,950 | 4,784 |
| Nordic Investment Bank | 2.125% | 2/1/22 | 2,900 | 2,880 |
| North American Development Bank | 4.375% | 2/11/20 | 2,600 | 2,708 |
| North American Development Bank | 2.400% | 10/26/22 | 6,000 | 5,974 |
| ¹⁵ Oesterreichische Kontrollbank AG | 1.125% | 4/26/19 | 18,330 | 18,103 |
| ¹⁵ Oesterreichische Kontrollbank AG | 1.750% | 1/24/20 | 16,850 | 16,725 |
| ¹⁵ Oesterreichische Kontrollbank AG | 1.375% | 2/10/20 | 8,525 | 8,387 |
| ¹⁵ Oesterreichische Kontrollbank AG | 1.500% | 10/21/20 | 24,605 | 24,147 |
| ¹⁵ Oesterreichische Kontrollbank AG | 1.875% | 1/20/21 | 7,900 | 7,812 |
| ¹⁵ Oesterreichische Kontrollbank AG | 2.375% | 10/1/21 | 8,950 | 8,963 |
| ⁵ Oriental Republic of Uruguay | 4.500% | 8/14/24 | 12,601 | 13,660 |
| ⁵ Oriental Republic of Uruguay | 4.375% | 10/27/27 | 34,119 | 36,721 |
| ⁵ Oriental Republic of Uruguay | 7.625% | 3/21/36 | 13,645 | 19,444 |
| ⁵ Oriental Republic of Uruguay | 4.125% | 11/20/45 | 14,775 | 14,831 |
| ⁵ Oriental Republic of Uruguay | 5.100% | 6/18/50 | 34,570 | 38,416 |
| Petroleos Mexicanos | 5.500% | 2/4/19 | 22,400 | 23,115 |
| Petroleos Mexicanos | 8.000% | 5/3/19 | 1,400 | 1,497 |
| Petroleos Mexicanos | 6.000% | 3/5/20 | 7,353 | 7,819 |
| Petroleos Mexicanos | 3.500% | 7/23/20 | 15,085 | 15,319 |
| Petroleos Mexicanos | 5.500% | 1/21/21 | 30,350 | 32,349 |
| Petroleos Mexicanos | 6.375% | 2/4/21 | 36,770 | 40,044 |
| Petroleos Mexicanos | 4.875% | 1/24/22 | 21,448 | 22,369 |
| ¹⁰ Petroleos Mexicanos | 5.375% | 3/13/22 | 5,500 | 5,847 |
| Petroleos Mexicanos | 3.500% | 1/30/23 | 17,656 | 17,330 |
| Petroleos Mexicanos | 4.625% | 9/21/23 | 32,881 | 33,777 |
| Petroleos Mexicanos | 4.875% | 1/18/24 | 27,858 | 28,996 |
| ⁵ Petroleos Mexicanos | 2.290% | 2/15/24 | 1,544 | 1,538 |
| Petroleos Mexicanos | 2.378% | 4/15/25 | 2,119 | 2,106 |
| Petroleos Mexicanos | 4.500% | 1/23/26 | 4,570 | 4,587 |
| Petroleos Mexicanos | 6.875% | 8/4/26 | 31,019 | 35,143 |
| ¹⁰ Petroleos Mexicanos | 6.500% | 3/13/27 | 29,500 | 32,239 |
| ¹⁰ Petroleos Mexicanos | 6.500% | 3/13/27 | 55,060 | 60,173 |
| Petroleos Mexicanos | 6.625% | 6/15/35 | 22,361 | 23,950 |
| Petroleos Mexicanos | 6.625% | 6/15/38 | 7,275 | 7,558 |
| Petroleos Mexicanos | 6.500% | 6/2/41 | 22,630 | 23,394 |
| Petroleos Mexicanos | 5.500% | 6/27/44 | 16,727 | 15,450 |
| Petroleos Mexicanos | 6.375% | 1/23/45 | 10,214 | 10,268 |
| Petroleos Mexicanos | 5.625% | 1/23/46 | 55,031 | 50,819 |
| ¹⁰ Petroleos Mexicanos | 6.750% | 9/21/47 | 45,400 | 47,534 |
| Petroleos Mexicanos | 6.750% | 9/21/47 | 54,798 | 57,374 |
| ¹⁶ Power Sector Assets & Liabilities Management Corp. | 9.625% | 5/15/28 | 1,970 | 2,967 |
| Province of Alberta | 1.900% | 12/6/19 | 23,000 | 22,865 |
| Province of Alberta | 2.200% | 7/26/22 | 23,900 | 23,557 |
| Province of British Columbia | 2.650% | 9/22/21 | 18,660 | 18,855 |
| Province of British Columbia | 2.000% | 10/23/22 | 6,510 | 6,382 |
| Province of British Columbia | 6.500% | 1/15/26 | 266 | 331 |
| Province of British Columbia | 2.250% | 6/2/26 | 7,000 | 6,777 |
| Province of Manitoba | 1.750% | 5/30/19 | 4,000 | 3,977 |
| Province of Manitoba | 2.100% | 9/6/22 | 6,450 | 6,316 |
| Province of Manitoba | 3.050% | 5/14/24 | 23,250 | 23,695 |
| Province of Manitoba | 2.125% | 6/22/26 | 5,175 | 4,874 |
| Province of New Brunswick | 2.500% | 12/12/22 | 1,675 | 1,669 |
| Province of Ontario | 1.625% | 1/18/19 | 27,825 | 27,728 |
| Province of Ontario | 2.000% | 1/30/19 | 10,920 | 10,923 |
| Province of Ontario | 1.250% | 6/17/19 | 13,200 | 13,039 |
| Province of Ontario | 1.650% | 9/27/19 | 25,520 | 25,307 |
| Province of Ontario | 4.000% | 10/7/19 | 22,240 | 22,942 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|------------------------|---------|---------------|---------------------|----------------------|
| Province of Ontario | 4.400% | 4/14/20 | 33,100 | 34,681 |
| Province of Ontario | 1.875% | 5/21/20 | 26,390 | 26,168 |
| Province of Ontario | 2.500% | 9/10/21 | 33,225 | 33,284 |
| Province of Ontario | 2.400% | 2/8/22 | 15,525 | 15,474 |
| Province of Ontario | 2.250% | 5/18/22 | 31,575 | 31,243 |
| Province of Ontario | 2.450% | 6/29/22 | 10,750 | 10,716 |
| Province of Ontario | 2.200% | 10/3/22 | 1,000 | 986 |
| Province of Ontario | 3.200% | 5/16/24 | 2,050 | 2,112 |
| Province of Ontario | 2.500% | 4/27/26 | 12,600 | 12,344 |
| Province of Quebec | 3.500% | 7/29/20 | 17,120 | 17,661 |
| Province of Quebec | 2.750% | 8/25/21 | 17,205 | 17,387 |
| Province of Quebec | 2.375% | 1/31/22 | 18,150 | 18,093 |
| Province of Quebec | 2.625% | 2/13/23 | 25,110 | 25,158 |
| Province of Quebec | 7.500% | 7/15/23 | 300 | 366 |
| Province of Quebec | 7.125% | 2/9/24 | 10,915 | 13,428 |
| Province of Quebec | 2.875% | 10/16/24 | 14,990 | 15,147 |
| Province of Quebec | 2.500% | 4/20/26 | 17,500 | 17,171 |
| Province of Quebec | 2.750% | 4/12/27 | 45,000 | 44,654 |
| Province of Quebec | 7.500% | 9/15/29 | 19,605 | 27,767 |
| Republic of Chile | 3.250% | 9/14/21 | 200 | 206 |
| Republic of Chile | 2.250% | 10/30/22 | 10,245 | 10,086 |
| Republic of Chile | 3.125% | 3/27/25 | 500 | 509 |
| Republic of Chile | 3.125% | 1/21/26 | 29,118 | 29,467 |
| Republic of Chile | 3.860% | 6/21/47 | 15,387 | 15,816 |
| Republic of Colombia | 7.375% | 3/18/19 | 13,800 | 14,617 |
| Republic of Colombia | 11.750% | 2/25/20 | 3,350 | 3,998 |
| Republic of Colombia | 4.375% | 7/12/21 | 19,552 | 20,608 |
| 5 Republic of Colombia | 2.625% | 3/15/23 | 20,485 | 19,979 |
| Republic of Colombia | 4.000% | 2/26/24 | 50,635 | 52,458 |
| Republic of Colombia | 8.125% | 5/21/24 | 3,784 | 4,807 |
| 5 Republic of Colombia | 4.500% | 1/28/26 | 10,293 | 11,003 |
| 5 Republic of Colombia | 3.875% | 4/25/27 | 28,025 | 28,530 |
| Republic of Colombia | 10.375% | 1/28/33 | 10,050 | 15,873 |
| Republic of Colombia | 7.375% | 9/18/37 | 19,672 | 26,562 |
| Republic of Colombia | 6.125% | 1/18/41 | 17,675 | 21,497 |
| 5 Republic of Colombia | 5.625% | 2/26/44 | 6,432 | 7,365 |
| 5 Republic of Colombia | 5.000% | 6/15/45 | 53,861 | 56,958 |
| Republic of Finland | 6.950% | 2/15/26 | 1,905 | 2,421 |
| Republic of Hungary | 6.250% | 1/29/20 | 36,500 | 39,102 |
| Republic of Hungary | 6.375% | 3/29/21 | 80,761 | 89,746 |
| Republic of Hungary | 5.375% | 2/21/23 | 18,800 | 20,915 |
| Republic of Hungary | 5.750% | 11/22/23 | 1,800 | 2,059 |
| Republic of Hungary | 5.375% | 3/25/24 | 2,280 | 2,579 |
| Republic of Hungary | 7.625% | 3/29/41 | 7,405 | 11,620 |
| Republic of Indonesia | 2.950% | 1/11/23 | 10,000 | 9,951 |
| Republic of Indonesia | 3.500% | 1/11/28 | 9,300 | 9,273 |
| Republic of Indonesia | 4.350% | 1/11/48 | 9,000 | 9,145 |
| Republic of Italy | 6.875% | 9/27/23 | 25,880 | 30,462 |
| Republic of Italy | 5.375% | 6/15/33 | 16,595 | 19,513 |
| Republic of Korea | 7.125% | 4/16/19 | 27,198 | 28,799 |
| Republic of Korea | 3.875% | 9/11/23 | 10,650 | 11,137 |
| Republic of Korea | 5.625% | 11/3/25 | 525 | 620 |
| Republic of Korea | 2.750% | 1/19/27 | 25,300 | 24,715 |
| Republic of Korea | 4.125% | 6/10/44 | 370 | 425 |
| Republic of Panama | 5.200% | 1/30/20 | 17,868 | 18,828 |
| 5 Republic of Panama | 4.000% | 9/22/24 | 1,480 | 1,570 |
| 5 Republic of Panama | 3.750% | 3/16/25 | 16,875 | 17,526 |
| Republic of Panama | 7.125% | 1/29/26 | 20,400 | 25,990 |
| Republic of Panama | 8.875% | 9/30/27 | 850 | 1,233 |
| 5 Republic of Panama | 3.875% | 3/17/28 | 14,750 | 15,421 |
| Republic of Panama | 9.375% | 4/1/29 | 12,195 | 18,463 |
| 5 Republic of Panama | 6.700% | 1/26/36 | 31,095 | 41,573 |
| 5 Republic of Panama | 4.500% | 5/15/47 | 10,200 | 10,980 |
| 5 Republic of Panama | 4.300% | 4/29/53 | 5,000 | 5,208 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-----------------------------|---------|---------------|---------------------|----------------------|
| Republic of Peru | 7.125% | 3/30/19 | 1,000 | 1,065 |
| Republic of Peru | 7.350% | 7/21/25 | 5,540 | 7,208 |
| Republic of Peru | 4.125% | 8/25/27 | 1,301 | 1,420 |
| Republic of Peru | 8.750% | 11/21/33 | 43,964 | 69,496 |
| 5 Republic of Peru | 6.550% | 3/14/37 | 13,391 | 18,164 |
| Republic of Peru | 5.625% | 11/18/50 | 26,291 | 33,928 |
| Republic of Poland | 6.375% | 7/15/19 | 43,983 | 46,631 |
| Republic of Poland | 5.125% | 4/21/21 | 26,325 | 28,497 |
| Republic of Poland | 5.000% | 3/23/22 | 33,877 | 37,095 |
| Republic of Poland | 3.000% | 3/17/23 | 17,668 | 17,955 |
| Republic of Poland | 4.000% | 1/22/24 | 9,995 | 10,657 |
| Republic of Poland | 3.250% | 4/6/26 | 25,710 | 26,256 |
| Republic of the Philippines | 8.375% | 6/17/19 | 20,580 | 22,484 |
| Republic of the Philippines | 4.000% | 1/15/21 | 11,610 | 12,178 |
| Republic of the Philippines | 9.500% | 10/21/24 | 1,150 | 1,643 |
| Republic of the Philippines | 10.625% | 3/16/25 | 16,900 | 25,540 |
| Republic of the Philippines | 5.500% | 3/30/26 | 23,425 | 27,671 |
| Republic of the Philippines | 9.500% | 2/2/30 | 6,400 | 10,112 |
| Republic of the Philippines | 7.750% | 1/14/31 | 21,670 | 30,880 |
| Republic of the Philippines | 6.375% | 1/15/32 | 9,400 | 12,220 |
| Republic of the Philippines | 6.375% | 10/23/34 | 34,415 | 45,987 |
| Republic of the Philippines | 5.000% | 1/13/37 | 805 | 950 |
| Republic of the Philippines | 3.950% | 1/20/40 | 21,450 | 22,120 |
| Republic of the Philippines | 3.700% | 3/1/41 | 21,150 | 21,018 |
| Republic of the Philippines | 3.700% | 2/2/42 | 15,620 | 15,561 |
| State of Israel | 5.125% | 3/26/19 | 15,595 | 16,149 |
| State of Israel | 4.000% | 6/30/22 | 16,030 | 16,965 |
| State of Israel | 3.150% | 6/30/23 | 11,000 | 11,268 |
| State of Israel | 2.875% | 3/16/26 | 25,000 | 24,946 |
| State of Israel | 4.500% | 1/30/43 | 15,550 | 17,024 |
| Statoil ASA | 2.250% | 11/8/19 | 15,648 | 15,651 |
| Statoil ASA | 2.900% | 11/8/20 | 5,305 | 5,379 |
| Statoil ASA | 2.750% | 11/10/21 | 17,910 | 18,096 |
| Statoil ASA | 3.150% | 1/23/22 | 7,567 | 7,751 |
| Statoil ASA | 2.450% | 1/17/23 | 11,525 | 11,430 |
| Statoil ASA | 7.750% | 6/15/23 | 25 | 31 |
| Statoil ASA | 2.650% | 1/15/24 | 21,436 | 21,324 |
| Statoil ASA | 3.700% | 3/1/24 | 10,787 | 11,324 |
| Statoil ASA | 3.250% | 11/10/24 | 9,940 | 10,202 |
| Statoil ASA | 7.250% | 9/23/27 | 5,375 | 7,105 |
| 10 Statoil ASA | 6.500% | 12/1/28 | 975 | 1,255 |
| Statoil ASA | 5.100% | 8/17/40 | 1,021 | 1,236 |
| Statoil ASA | 4.250% | 11/23/41 | 8,395 | 9,048 |
| Statoil ASA | 3.950% | 5/15/43 | 10,512 | 10,988 |
| Statoil ASA | 4.800% | 11/8/43 | 7,950 | 9,333 |
| Svensk Exportkredit AB | 1.250% | 4/12/19 | 13,100 | 12,971 |
| Svensk Exportkredit AB | 1.875% | 6/17/19 | 12,000 | 11,973 |
| Svensk Exportkredit AB | 1.125% | 8/28/19 | 25,550 | 25,138 |
| Svensk Exportkredit AB | 1.750% | 5/18/20 | 16,000 | 15,842 |
| Svensk Exportkredit AB | 1.875% | 6/23/20 | 10,700 | 10,620 |
| Svensk Exportkredit AB | 1.750% | 8/28/20 | 7,225 | 7,135 |
| Svensk Exportkredit AB | 1.750% | 3/10/21 | 12,350 | 12,152 |
| Svensk Exportkredit AB | 2.000% | 8/30/22 | 16,000 | 15,682 |
| United Mexican States | 3.500% | 1/21/21 | 2,638 | 2,729 |
| United Mexican States | 3.625% | 3/15/22 | 57,309 | 59,434 |
| United Mexican States | 4.000% | 10/2/23 | 75,311 | 78,874 |
| United Mexican States | 3.600% | 1/30/25 | 18,762 | 18,991 |
| United Mexican States | 4.125% | 1/21/26 | 7,783 | 8,119 |
| United Mexican States | 4.150% | 3/28/27 | 26,400 | 27,416 |
| United Mexican States | 7.500% | 4/8/33 | 16,775 | 22,856 |
| United Mexican States | 6.750% | 9/27/34 | 10,208 | 13,264 |
| United Mexican States | 6.050% | 1/11/40 | 62,746 | 73,915 |
| United Mexican States | 4.750% | 3/8/44 | 60,371 | 60,967 |
| United Mexican States | 5.550% | 1/21/45 | 4,022 | 4,546 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| United Mexican States | 4.600% | 1/23/46 | 14,439 | 14,273 |
| United Mexican States | 4.350% | 1/15/47 | 17,450 | 16,717 |
| United Mexican States | 4.600% | 2/10/48 | 1,500 | 1,477 |
| United Mexican States | 5.750% | 10/12/10 | 52,150 | 55,059 |
| Total Sovereign Bonds (Cost \$9,251,476) | | | | 9,336,761 |
| Taxable Municipal Bonds (0.7%) | | | | |
| Alabama Economic Settlement Authority BP Settlement Revenue | 3.163% | 9/15/25 | 4,500 | 4,550 |
| Alameda County CA Joint Powers Authority Lease Revenue | 7.046% | 12/1/44 | 2,050 | 3,089 |
| American Municipal Power Ohio Inc. Revenue (Hydroelectric Projects) | 6.449% | 2/15/44 | 50 | 69 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project) | 7.834% | 2/15/41 | 2,300 | 3,590 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project) | 6.053% | 2/15/43 | 1,000 | 1,348 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project) | 5.939% | 2/15/47 | 8,500 | 11,162 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project) | 6.270% | 2/15/50 | 2,175 | 2,846 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project) | 7.499% | 2/15/50 | 1,550 | 2,355 |
| American Municipal Power Ohio Inc. Revenue (Prairie State Energy Campus Project) | 8.084% | 2/15/50 | 8,125 | 13,847 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 6.918% | 4/1/40 | 4,075 | 5,879 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 6.263% | 4/1/49 | 16,970 | 25,070 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 7.043% | 4/1/50 | 2,900 | 4,581 |
| Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 6.907% | 10/1/50 | 10,330 | 16,316 |
| California Department of Water Resources Power Supply Revenue | 2.000% | 5/1/22 | 14,745 | 14,412 |
| California GO | 6.200% | 3/1/19 | 1,400 | 1,468 |
| California GO | 6.200% | 10/1/19 | 11,000 | 11,789 |
| California GO | 5.700% | 11/1/21 | 23,950 | 26,705 |
| California GO | 2.367% | 4/1/22 | 2,000 | 1,994 |
| California GO | 7.500% | 4/1/34 | 35,650 | 52,791 |
| California GO | 7.950% | 3/1/36 | 550 | 614 |
| California GO | 7.550% | 4/1/39 | 16,730 | 26,327 |
| California GO | 7.300% | 10/1/39 | 5,905 | 8,809 |
| California GO | 7.350% | 11/1/39 | 24,970 | 37,473 |
| California GO | 7.625% | 3/1/40 | 15,200 | 23,780 |
| California GO | 7.600% | 11/1/40 | 15,800 | 25,232 |
| California State University Systemwide Revenue | 3.899% | 11/1/47 | 3,220 | 3,387 |
| Central Puget Sound WA Regional Transit Authority Sales & Use Tax Revenue | 5.491% | 11/1/39 | 1,410 | 1,804 |
| Chicago IL GO | 7.045% | 1/1/29 | 3,000 | 3,316 |
| Chicago IL GO | 7.375% | 1/1/33 | 1,850 | 2,140 |
| Chicago IL GO | 7.781% | 1/1/35 | 2,010 | 2,409 |
| Chicago IL GO | 5.432% | 1/1/42 | 2,500 | 2,408 |
| Chicago IL GO | 6.314% | 1/1/44 | 5,700 | 6,075 |
| Chicago IL Metropolitan Water Reclamation District GO | 5.720% | 12/1/38 | 8,050 | 10,467 |
| Chicago IL O'Hare International Airport Revenue | 6.395% | 1/1/40 | 1,745 | 2,436 |
| Chicago IL Transit Authority Sales Tax Receipts Revenue | 6.200% | 12/1/40 | 2,375 | 3,092 |
| Chicago IL Transit Authority Transfer Tax Receipts Revenue | 6.899% | 12/1/40 | 7,035 | 9,539 |
| Chicago IL Water Revenue | 6.742% | 11/1/40 | 5,750 | 7,652 |
| Clark County NV Airport System Revenue | 6.881% | 7/1/42 | 475 | 510 |
| Clark County NV Airport System Revenue | 6.820% | 7/1/45 | 3,745 | 5,842 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Connecticut GO | 5.090% | 10/1/30 | 8,770 | 9,732 |
| Connecticut GO | 5.850% | 3/15/32 | 6,410 | 7,709 |
| Cook County IL GO | 6.229% | 11/15/34 | 5,525 | 7,011 |
| Dallas County TX Hospital District Revenue | 5.621% | 8/15/44 | 2,100 | 2,622 |
| Dallas TX Area Rapid Transit Revenue | 5.999% | 12/1/44 | 2,065 | 2,849 |
| Dallas TX Area Rapid Transit Revenue | 5.022% | 12/1/48 | 3,850 | 4,801 |
| Dallas TX Convention Center Hotel Development Corp. Hotel Revenue | 7.088% | 1/1/42 | 9,740 | 13,233 |
| Dallas TX Independent School District GO | 6.450% | 2/15/35 | 3,750 | 4,185 |
| District of Columbia Income Tax Revenue | 5.591% | 12/1/34 | 1,175 | 1,452 |
| District of Columbia Water & Sewer Authority Public Utility Revenue | 4.814% | 10/1/14 | 11,600 | 13,560 |
| East Bay CA Municipal Utility District Water System Revenue | 5.874% | 6/1/40 | 5,255 | 7,039 |
| Emory University Georgia GO | 5.625% | 9/1/19 | 7,000 | 7,344 |
| Energy Northwest Washington Electric Revenue (Columbia Generating Station) | 2.197% | 7/1/19 | 4,000 | 4,002 |
| Energy Northwest Washington Electric Revenue (Columbia Generating Station) | 2.814% | 7/1/24 | 2,000 | 1,996 |
| Florida Board of Administration Finance Corp Revenue | 2.638% | 7/1/21 | 7,330 | 7,338 |
| Florida Hurricane Catastrophe Fund Finance Corp. Revenue | 2.995% | 7/1/20 | 19,255 | 19,507 |
| George Washington University District of Columbia GO | 3.485% | 9/15/22 | 7,450 | 7,642 |
| George Washington University District of Columbia GO | 4.300% | 9/15/44 | 4,825 | 5,224 |
| Georgia Municipal Electric Power Authority Revenue | 6.637% | 4/1/57 | 13,000 | 16,664 |
| Georgia Municipal Electric Power Authority Revenue | 6.655% | 4/1/57 | 6,730 | 8,477 |
| Georgia Municipal Electric Power Authority Revenue | 7.055% | 4/1/57 | 3,700 | 4,560 |
| Houston TX GO | 6.290% | 3/1/32 | 15,160 | 17,880 |
| Illinois GO | 5.877% | 3/1/19 | 8,695 | 8,966 |
| Illinois GO | 4.950% | 6/1/23 | 14,925 | 15,575 |
| Illinois GO | 5.100% | 6/1/33 | 57,279 | 57,184 |
| Illinois GO | 6.630% | 2/1/35 | 8,155 | 9,050 |
| Illinois GO | 6.725% | 4/1/35 | 5,975 | 6,635 |
| Illinois GO | 7.350% | 7/1/35 | 8,700 | 10,059 |
| Illinois Toll Highway Authority Revenue | 6.184% | 1/1/34 | 5,130 | 6,658 |
| JobsOhio Beverage System Statewide Liquor Profits Revenue | 3.985% | 1/1/29 | 6,300 | 6,679 |
| JobsOhio Beverage System Statewide Liquor Profits Revenue | 4.532% | 1/1/35 | 4,100 | 4,589 |
| Kansas Department of Transportation Highway Revenue | 4.596% | 9/1/35 | 1,900 | 2,161 |
| Kansas Development Finance Authority Revenue | 4.927% | 4/15/45 | 400 | 456 |
| ¹⁷ Kansas Development Finance Authority Revenue (Public Employees Retirement System) | 5.501% | 5/1/34 | 4,300 | 5,048 |
| Los Angeles CA Community College District GO | 6.750% | 8/1/49 | 3,025 | 4,695 |
| Los Angeles CA Department of Water & Power Revenue | 5.716% | 7/1/39 | 3,840 | 5,066 |
| Los Angeles CA Department of Water & Power Revenue | 6.166% | 7/1/40 | 1,550 | 1,696 |
| Los Angeles CA Department of Water & Power Revenue | 6.574% | 7/1/45 | 2,700 | 4,064 |
| Los Angeles CA Department of Water & Power Revenue | 6.603% | 7/1/50 | 5,060 | 7,860 |
| Los Angeles CA Unified School District GO | 5.750% | 7/1/34 | 10,100 | 12,879 |
| Los Angeles CA Unified School District GO | 6.758% | 7/1/34 | 14,910 | 20,593 |
| Los Angeles County CA Metropolitan Transportation Authority Sales Tax Revenue | 5.735% | 6/1/39 | 8,500 | 10,724 |
| Los Angeles County CA Public Works Financing Authority Lease Revenue | 7.618% | 8/1/40 | 2,200 | 3,417 |
| Maryland Transportation Authority Facilities Projects Revenue | 5.888% | 7/1/43 | 2,330 | 3,108 |
| Massachusetts GO | 4.200% | 12/1/21 | 5,020 | 5,264 |
| Massachusetts GO | 4.500% | 8/1/31 | 400 | 459 |
| Massachusetts GO | 5.456% | 12/1/39 | 5,250 | 6,689 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 5.715% | 8/15/39 | 3,100 | 3,947 |
| Massachusetts Transportation Fund Revenue | 5.731% | 6/1/40 | 1,000 | 1,304 |
| Metropolitan Government of Nashville & Davidson County TN Convention Center Authority Tourism Tax Revenue | 6.731% | 7/1/43 | 2,260 | 3,120 |
| Metropolitan Washington DC/VA Airports Authority Dulles Toll Road Revenue | 7.462% | 10/1/46 | 6,425 | 9,858 |
| Mississippi GO | 5.245% | 11/1/34 | 1,375 | 1,646 |
| Missouri Health & Educational Facilities Authority Revenue (Washington University) | 3.652% | 8/15/57 | 5,750 | 5,844 |
| Missouri Highways & Transportation Commission Road Revenue | 5.445% | 5/1/33 | 1,650 | 2,001 |
| ¹⁸ New Jersey Economic Development Authority Revenue (State Pension Funding) | 7.425% | 2/15/29 | 15,525 | 19,417 |
| New Jersey Transportation Trust Fund Authority Transportation System Revenue | 5.754% | 12/15/28 | 12,075 | 13,862 |
| New Jersey Transportation Trust Fund Authority Transportation System Revenue | 6.104% | 12/15/28 | 11,355 | 11,917 |
| New Jersey Transportation Trust Fund Authority Transportation System Revenue | 6.561% | 12/15/40 | 8,635 | 11,442 |
| New Jersey Turnpike Authority Revenue | 7.414% | 1/1/40 | 14,050 | 21,686 |
| New Jersey Turnpike Authority Revenue | 7.102% | 1/1/41 | 15,750 | 23,529 |
| New York City NY GO | 6.246% | 6/1/35 | 2,150 | 2,342 |
| New York City NY GO | 5.517% | 10/1/37 | 7,150 | 9,019 |
| New York City NY GO | 6.271% | 12/1/37 | 1,950 | 2,633 |
| New York City NY Housing Development Corp. Multi-Family Mortgage Revenue (8 Spruce Street) | 3.709% | 2/15/48 | 150 | 153 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.750% | 6/15/41 | 1,435 | 1,959 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.724% | 6/15/42 | 395 | 535 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.952% | 6/15/42 | 2,900 | 4,052 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 6.011% | 6/15/42 | 1,050 | 1,477 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.440% | 6/15/43 | 4,400 | 5,789 |
| New York City NY Municipal Water Finance Authority Water & Sewer System Revenue | 5.882% | 6/15/44 | 19,675 | 27,219 |
| New York City NY Transitional Finance Authority Future Tax Revenue | 5.767% | 8/1/36 | 4,675 | 5,869 |
| New York City NY Transitional Finance Authority Future Tax Revenue | 5.508% | 8/1/37 | 8,550 | 10,878 |
| New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund) | 7.336% | 11/15/39 | 20,405 | 31,574 |
| New York Metropolitan Transportation Authority Revenue (Transit Revenue) | 5.871% | 11/15/39 | 1,950 | 2,513 |
| New York Metropolitan Transportation Authority Revenue (Transit Revenue) | 6.668% | 11/15/39 | 200 | 283 |
| New York State Dormitory Authority Revenue (Personal Income Tax) | 5.628% | 3/15/39 | 2,140 | 2,673 |
| New York State Dormitory Authority Revenue (Personal Income Tax) | 5.600% | 3/15/40 | 765 | 982 |
| New York State Urban Development Corp. Revenue (Personal Income Tax) | 5.770% | 3/15/39 | 5,775 | 7,060 |
| New York University Hospitals Center Revenue | 5.750% | 7/1/43 | 4,780 | 6,215 |
| North Texas Tollway Authority System Revenue | 6.718% | 1/1/49 | 10,730 | 16,323 |
| Ohio State University General Receipts Revenue | 4.910% | 6/1/40 | 9,260 | 11,218 |
| Ohio State University General Receipts Revenue | 3.798% | 12/1/46 | 2,550 | 2,634 |
| Ohio State University General Receipts Revenue | 4.800% | 6/1/11 | 3,200 | 3,594 |
| Ohio Water Development Authority Water Pollution Control Loan Fund Revenue | 4.879% | 12/1/34 | 2,550 | 2,939 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| Oregon Department of Transportation Highway User Tax Revenue | 5.834% | 11/15/34 | 2,425 | 3,123 |
| Oregon GO | 5.892% | 6/1/27 | 2,730 | 3,283 |
| ¹⁷ Oregon School Boards Association GO | 5.528% | 6/30/28 | 1,200 | 1,385 |
| ¹⁸ Oregon School Boards Association GO | 5.680% | 6/30/28 | 1,375 | 1,625 |
| Pennsylvania Public School Building Authority Lease Revenue (School District of Philadelphia) | 5.000% | 9/15/27 | 2,617 | 2,927 |
| Pennsylvania Turnpike Commission Revenue | 5.511% | 12/1/45 | 2,150 | 2,812 |
| Port Authority of New York & New Jersey Revenue | 6.040% | 12/1/29 | 2,550 | 3,249 |
| Port Authority of New York & New Jersey Revenue | 5.647% | 11/1/40 | 6,355 | 8,335 |
| Port Authority of New York & New Jersey Revenue | 5.647% | 11/1/40 | 11,975 | 15,707 |
| Port Authority of New York & New Jersey Revenue | 4.960% | 8/1/46 | 6,300 | 7,808 |
| Port Authority of New York & New Jersey Revenue | 5.310% | 8/1/46 | 4,625 | 5,180 |
| Port Authority of New York & New Jersey Revenue | 4.926% | 10/1/51 | 3,600 | 4,448 |
| Port Authority of New York & New Jersey Revenue | 4.458% | 10/1/62 | 21,900 | 25,289 |
| Port Authority of New York & New Jersey Revenue | 4.810% | 10/15/65 | 5,500 | 6,700 |
| President & Fellows of Harvard College Massachusetts GO | 4.875% | 10/15/40 | 6,100 | 7,592 |
| President & Fellows of Harvard College Massachusetts GO | 3.150% | 7/15/46 | 5,962 | 5,793 |
| Princeton University New Jersey GO | 4.950% | 3/1/19 | 100 | 103 |
| Princeton University New Jersey GO | 5.700% | 3/1/39 | 9,740 | 12,882 |
| Regents of the University of California Revenue | 3.063% | 7/1/25 | 10,500 | 10,614 |
| Regional Transportation District of Colorado Sales Tax Revenue | 5.844% | 11/1/50 | 3,400 | 4,632 |
| Rutgers State University New Jersey Revenue | 5.665% | 5/1/40 | 3,225 | 3,961 |
| Sales Tax Securitization Corp. Illinois Revenue | 3.587% | 1/1/43 | 4,000 | 3,993 |
| Salt River Project Arizona Agricultural Improvement & Power District Revenue | 4.839% | 1/1/41 | 3,700 | 4,453 |
| San Antonio TX Electric & Gas Systems Revenue | 5.985% | 2/1/39 | 4,335 | 5,837 |
| San Antonio TX Electric & Gas Systems Revenue | 5.808% | 2/1/41 | 6,750 | 8,972 |
| San Antonio TX Electric & Gas Systems Revenue | 4.427% | 2/1/42 | 5,300 | 6,122 |
| San Diego County CA Regional Transportation Commission Sales Tax Revenue | 5.911% | 4/1/48 | 2,225 | 3,046 |
| San Diego County CA Water Authority Revenue | 6.138% | 5/1/49 | 11,720 | 16,557 |
| San Francisco CA City & County Public Utilities Commission Water Revenue | 6.950% | 11/1/50 | 4,950 | 7,394 |
| San Jose California Redevelopment Agency Successor Agency Tax Allocation | 3.375% | 8/1/34 | 4,940 | 4,867 |
| Santa Clara Valley CA Transportation Authority Sales Tax Revenue | 5.876% | 4/1/32 | 8,800 | 10,664 |
| South Carolina Public Service Authority Revenue | 2.388% | 12/1/23 | 4,250 | 4,046 |
| South Carolina Public Service Authority Revenue | 6.454% | 1/1/50 | 8,750 | 11,876 |
| Stanford University California GO | 4.750% | 5/1/19 | 30 | 31 |
| Texas GO | 5.517% | 4/1/39 | 8,265 | 10,850 |
| Texas Transportation Commission Revenue | 5.178% | 4/1/30 | 5,035 | 6,049 |
| Texas Transportation Commission Revenue | 4.631% | 4/1/33 | 8,450 | 9,598 |
| Texas Transportation Commission Revenue | 4.681% | 4/1/40 | 2,850 | 3,372 |
| University of California Regents Medical Center Revenue | 6.548% | 5/15/48 | 3,950 | 5,600 |
| University of California Regents Medical Center Revenue | 6.583% | 5/15/49 | 2,575 | 3,622 |
| University of California Revenue | 6.270% | 5/15/31 | 500 | 525 |
| University of California Revenue | 5.770% | 5/15/43 | 1,120 | 1,465 |
| University of California Revenue | 5.946% | 5/15/45 | 13,100 | 17,157 |
| University of California Revenue | 4.858% | 5/15/12 | 17,090 | 19,077 |
| University of California Revenue | 4.767% | 5/15/15 | 8,100 | 8,856 |
| University of Southern California GO | 5.250% | 10/1/11 | 3,400 | 4,239 |
| University of Texas Permanent University Fund Revenue | 3.376% | 7/1/47 | 5,800 | 5,826 |
| University of Texas Revenue | 3.354% | 8/15/47 | 3,200 | 3,218 |
| University of Texas System Revenue Financing System Revenue | 6.276% | 8/15/41 | 1,535 | 1,639 |

Vanguard® Total Bond Market Index Fund
Schedule of Investments
December 31, 2017

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------|---------------|---------------------|----------------------|
| University of Texas System Revenue Financing System Revenue | 5.134% | 8/15/42 | 100 | 124 |
| University of Texas System Revenue Financing System Revenue | 4.794% | 8/15/46 | 1,710 | 2,054 |
| University of Virginia Revenue | 4.179% | 9/1/17 | 3,500 | 3,650 |
| Utah GO | 4.554% | 7/1/24 | 2,425 | 2,623 |
| Utah GO | 3.539% | 7/1/25 | 8,710 | 9,079 |
| Washington GO | 5.140% | 8/1/40 | 5,935 | 7,491 |
| Wisconsin Annual Appropriation Revenue | 3.954% | 5/1/36 | 17,970 | 18,690 |
| Wisconsin General Fund Annual Appropriation Revenue | 3.154% | 5/1/27 | 3,100 | 3,143 |
| ¹⁷ Wisconsin GO | 5.700% | 5/1/26 | 1,335 | 1,531 |
| Total Taxable Municipal Bonds (Cost \$1,253,803) | | | | 1,445,864 |

| | Coupon | Shares | Market Value (\$000) |
|---|--------|------------|----------------------|
| Temporary Cash Investment (2.5%) | | | |
| Money Market Fund (2.5%) | | | |
| ¹⁹ Vanguard Market Liquidity Fund (Cost \$4,937,892) | 1.458% | 49,376,526 | 4,938,146 |
| Total Investments (102.0%) (Cost \$197,844,074) | | | 199,792,005 |
| Other Assets and Liabilities—Net (-2.0%) | | | (3,920,187) |
| Net Assets (100%) | | | 195,871,818 |

- 1 Securities with a value of \$3,610,000 have been segregated as collateral for certain open To Be Announced (TBA) transactions.
 - 2 U.S. government-guaranteed.
 - 3 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.
 - 4 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.
 - 5 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.
 - 6 Includes securities purchased on a when-issued or delayed-delivery basis for which the fund has not taken delivery as of December 31, 2017.
 - 7 Adjustable-rate security based upon 6-month USD LIBOR plus spread.
 - 8 Adjustable-rate security based upon 12-month USD LIBOR plus spread.
 - 9 Adjustable-rate security based upon one-year Constant Maturity Treasury yield plus spread.
 - 10 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 December 31, 2017, the aggregate value of these securities was \$1,899,549,000, representing 1.0% of net assets.
 - 11 Security value determined using significant unobservable inputs.
 - 12 Guaranteed by the Government of Canada.
 - 13 Guaranteed by the Federal Republic of Germany.
 - 14 Guaranteed by the Government of Japan.
 - 15 Guaranteed by the Republic of Austria.
 - 16 Guaranteed by the Republic of the Philippines.
 - 17 Scheduled principal and interest payments are guaranteed by AGM (Assured Guaranty Municipal Corporation).
 - 18 Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
 - 19 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.

