



**Vanguard**<sup>®</sup>

# UK Reporting Status

## Final schedule of taxable amounts

**Vanguard Investment Series, plc**  
UK Reporting Fund Status (UKRFS)

Account period: 1 January 2016  
to 31 December 2016

All share classes included below remain  
reporting funds at 31 December 2016

Fund distribution date: 30 June 2017<sup>1</sup>

This Report to Participants has been prepared in accordance with Regulation 90 of the Offshore Funds (Tax) Regulations 2009 (the "Regulations") and is intended for relevant participants of the below listed funds for the reporting period ended 31 December 2016. 'Relevant participants' are defined in the Regulations as those investors who are tax resident in the United Kingdom or are Reporting Funds at any point during the reporting period.

| ISIN Code <sup>2</sup> | Fund name                                  | Share class name                           | Income /<br>accumulation | Share class<br>currency | Income distributed<br>per share in respect<br>of the reporting period <sup>3</sup> | Ex-date on which<br>distribution<br>was declared <sup>4</sup> | Excess of<br>reportable income<br>over distributions <sup>5</sup> | Investor average<br>equalisation<br>adjustment <sup>6</sup> |
|------------------------|--|--|--------------------------|-------------------------|--|---|---|---|
| IE00BFPM9J74           | Vanguard Emerging Markets Stock Index Fund | EUR Institutional Plus Shares              | Accumulation             | EUR                     | 0.0000   | N/A   | 2.6003  | 1.5644  |
| IE0031786696           | Vanguard Emerging Markets Stock Index Fund | EUR Institutional Shares                   | Accumulation             | EUR                     | 0.0000   | N/A   | 2.9568  | 1.5916  |
| IE0031786142           | Vanguard Emerging Markets Stock Index Fund | EUR Investor Shares                        | Accumulation             | EUR                     | 0.0000   | N/A   | 2.7898  | 1.3652  |
| IE00B50MZ724           | Vanguard Emerging Markets Stock Index Fund | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 3.8747  | 1.6127  |
| IE00B51KVT96           | Vanguard Emerging Markets Stock Index Fund | GBP Income Shares                          | Income                   | GBP                     | 3.4679   | 30 December 2016  | 0.0000  | 2.3522  |
| IE00BPT2BB99           | Vanguard Emerging Markets Stock Index Fund | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 2.4081  | 1.6268  |
| IE00BPT2B978           | Vanguard Emerging Markets Stock Index Fund | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 2.3722   | 30 December 2016  | 0.0000  | 1.5502  |
| IE00BFPM9H50           | Vanguard Emerging Markets Stock Index Fund | USD Institutional Plus Shares              | Accumulation             | USD                     | 0.0000   | N/A   | 2.0091  | 1.1229  |
| IE0031787223           | Vanguard Emerging Markets Stock Index Fund | USD Institutional Shares                   | Accumulation             | USD                     | 0.0000   | N/A   | 3.1526  | 2.0356  |
| IE0031786928           | Vanguard Emerging Markets Stock Index Fund | USD Investor Shares                        | Accumulation             | USD                     | 0.0000   | N/A   | 2.9597  | 1.1724  |
| IE00BFPM9L96           | Vanguard European Stock Index Fund         | EUR Institutional Plus Shares              | Accumulation             | EUR                     | 0.0000   | N/A   | 4.2603  | 2.6796  |
| IE0007987708           | Vanguard European Stock Index Fund         | EUR Institutional Shares                   | Accumulation             | EUR                     | 0.0000   | N/A   | 0.6143  | 0.3776  |
| IE00BGCC4585           | Vanguard Eurozone Stock Index Fund         | EUR Institutional Plus Shares              | Accumulation             | EUR                     | 0.0000   | N/A   | 3.3130  | 2.3518  |
| IE0008248803           | Vanguard Eurozone Stock Index Fund         | EUR Institutional Shares                   | Accumulation             | EUR                     | 0.0000   | N/A   | 4.8348  | 3.1880  |
| IE00B42W3S00           | Vanguard Global Small-Cap Index Fund       | EUR Investor Shares                        | Accumulation             | EUR                     | 0.0000   | N/A   | 2.6423  | 1.2770  |
| IE00B3X1NT05           | Vanguard Global Small-Cap Index Fund       | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 3.4008  | 1.4337  |
| IE00B3X1LS57           | Vanguard Global Small-Cap Index Fund       | GBP Income Shares                          | Income                   | GBP                     | 0.7103   | 31 March 2016   | 0.1469  | 0.2180  |
|                        |  |  |                          |                         | 0.9319   | 30 June 2016  |   | 0.4325  |
|                        |  |  |                          |                         | 0.7139   | 30 September 2016   |   | 0.5380  |
|                        |  |  |                          |                         | 0.5921   | 30 December 2016  |   | 0.1671  |
| IE00BPT2BD14           | Vanguard Global Small-Cap Index Fund       | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 2.1736  | 0.1961  |
| IE00BPT2BC07           | Vanguard Global Small-Cap Index Fund       | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 0.4554   | 31 March 2016   | 0.0000  | 0.0948  |
|                        |  |  |                          |                         | 0.5898   | 30 June 2016  |   | 1.4098  |
|                        |  |  |                          |                         | 0.4670   | 30 September 2016   |   | 0.3959  |
|                        |  |  |                          |                         | 0.3896   | 30 December 2016  |   | 0.1050  |

| ISIN Code <sup>2</sup> | Fund name                                  | Share class name                           | Income /<br>accumulation | Share class<br>currency | Income distributed<br>per share in respect<br>of the reporting period <sup>3</sup> | Ex-date on which<br>distribution<br>was declared <sup>4</sup> | Excess of<br>reportable income<br>over distributions <sup>5</sup> | Investor average<br>equalisation<br>adjustment <sup>6</sup> |
|------------------------|--|--|--------------------------|-------------------------|--|---|---|---|
| IE00B03HD191           | Vanguard Global Stock Index Fund           | EUR Institutional Shares                   | Accumulation             | EUR                     | 0.0000   | N/A   | 0.4082  | 0.2271  |
| IE00B03HD316           | Vanguard Global Stock Index Fund           | EUR Institutional Shares Hedged            | Accumulation             | EUR                     | 0.0000   | N/A   | 0.3291  | 0.1523  |
| IE00B03HCZ61           | Vanguard Global Stock Index Fund           | EUR Investor Shares                        | Accumulation             | EUR                     | 0.0000   | N/A   | 0.3918  | 0.2201  |
| IE00B03HD209           | Vanguard Global Stock Index Fund           | USD Institutional Shares                   | Accumulation             | USD                     | 0.0000   | N/A   | 0.4395  | 0.2485  |
| IE0007286036           | Vanguard Japan Stock Index Fund            | EUR Institutional Shares                   | Accumulation             | EUR                     | 0.0000   | N/A   | 2.7742  | 1.0742  |
| IE00B50MZ948           | Vanguard Japan Stock Index Fund            | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 3.1582  | 2.0634  |
| IE00B51KW525           | Vanguard Japan Stock Index Fund            | GBP Income Shares                          | Income                   | GBP                     | 2.9184   | 30 December 2016  | 0.0000  | 1.9171  |
| IE00BPT2BG45           | Vanguard Japan Stock Index Fund            | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 2.2962  | 0.0000  |
| IE00BPT2BF38           | Vanguard Japan Stock Index Fund            | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 2.2905   | 30 December 2016  | 0.0000  | 1.4312  |
| IE00BGCC5F53           | Vanguard Japan Stock Index Fund            | JPY Institutional Plus Shares              | Accumulation             | JPY                     | 0.0000   | N/A   | 195.0350  | 110.9731  |
| IE00BGCC5335           | Vanguard Japan Stock Index Fund            | USD Institutional Plus Accumulation Shares | Accumulation             | USD                     | 0.0000   | N/A   | 0.7790  | 0.6753  |
| IE0007292422           | Vanguard Japan Stock Index Fund            | USD Institutional Shares                   | Accumulation             | USD                     | 0.0000   | N/A   | 2.9045  | 1.2027  |
| IE00BGCC5G60           | Vanguard Pacific ex-Japan Stock Index Fund | EUR Institutional Plus Shares              | Accumulation             | EUR                     | 0.0000   | N/A   | 4.4530  | 3.3856  |
| IE0007201266           | Vanguard Pacific ex-Japan Stock Index Fund | EUR Institutional Shares                   | Accumulation             | EUR                     | 0.0000   | N/A   | 6.8552  | 5.5113  |
| IE0007201043           | Vanguard Pacific ex-Japan Stock Index Fund | EUR Investor Shares                        | Accumulation             | EUR                     | 0.0000   | N/A   | 6.7178  | 2.9760  |
| IE00B523L313           | Vanguard Pacific ex-Japan Stock Index Fund | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 8.6348  | 5.8656  |
| IE00B523L081           | Vanguard Pacific ex-Japan Stock Index Fund | GBP Income Shares                          | Income                   | GBP                     | 6.9075   | 30 December 2016  | 0.0000  | 4.8252  |
| IE00BPT2BJ75           | Vanguard Pacific ex-Japan Stock Index Fund | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 4.1731  | 1.8694  |
| IE00BPT2BH51           | Vanguard Pacific ex-Japan Stock Index Fund | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 3.5456   | 30 December 2016  | 0.0000  | 2.7915  |
| IE00B54G0867           | Vanguard SRI European Stock Fund           | EUR Investor Shares                        | Accumulation             | EUR                     | 0.0000   | N/A   | 5.1398  | 3.4419  |
| IE00B76VTL96           | Vanguard SRI European Stock Fund           | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 4.7129  | 2.9425  |
| IE00B76VTR58           | Vanguard SRI European Stock Fund           | GBP Income Shares                          | Income                   | GBP                     | 0.7048   | 31 March 2016   | 0.1257  | 0.0839  |
|                        |  |  |                          |                         | 2.3831   | 30 June 2016  |   | 0.9597  |
|                        |  |  |                          |                         | 0.5559   | 30 September 2016   |   | 1.2051  |
|                        |  |  |                          |                         | 0.3719   | 30 December 2016  |   | 0.2059  |
| IE00BPT2BL97           | Vanguard SRI European Stock Fund           | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 3.4887  | 0.0000  |
| IE00BPT2BK80           | Vanguard SRI European Stock Fund           | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 0.5757   | 31 March 2016   | 0.1044  | 0.0000  |
|                        |  |  |                          |                         | 1.8850   | 30 June 2016  |   | 0.0000  |
|                        |  |  |                          |                         | 0.4629   | 30 September 2016   |   | 0.0000  |
|                        |  |  |                          |                         | 0.3180   | 30 December 2016  |   | 0.0000  |
| IE00B54FFW20           | Vanguard SRI Global Stock Fund             | EUR Investor Shares                        | Accumulation             | EUR                     | 0.0000   | N/A   | 3.1897  | 1.6170  |
| IE00B76VTN11           | Vanguard SRI Global Stock Fund             | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 3.5203  | 1.8113  |
| IE00B76VTM04           | Vanguard SRI Global Stock Fund             | GBP Income Shares                          | Income                   | GBP                     | 0.6773   | 31 March 2016   | 0.1911  | 0.2845  |
|                        |  |  |                          |                         | 1.1199   | 30 June 2016  |   | 0.7131  |
|                        |  |  |                          |                         | 0.6586   | 30 September 2016   |   | 0.7644  |
|                        |  |  |                          |                         | 0.6386   | 30 December 2016  |   | 0.2626  |
| IE00BPT2BN12           | Vanguard SRI Global Stock Fund             | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 2.5491  | 0.0000  |
| IE00BPT2BM05           | Vanguard SRI Global Stock Fund             | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 0.5091   | 31 March 2016   | 0.1593  | 0.0000  |
|                        |  |  |                          |                         | 0.8279   | 30 June 2016  |   | 0.0000  |
|                        |  |  |                          |                         | 0.5016   | 30 September 2016   |   | 0.0000  |
|                        |  |  |                          |                         | 0.4881   | 30 December 2016  |   | 0.0000  |

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|------------------------|--|---|--------------------------|-------------------------|--|---|---|---|
| IE00BFPM9T72           | Vanguard U.S. 500 Stock Index Fund                 | USD Institutional Plus Shares                     | Accumulation             | USD                     | 0.0000   | N/A   | 1.9063  | 1.2052  |
| IE0002639775           | Vanguard U.S. 500 Stock Index Fund                 | USD Institutional Shares                          | Accumulation             | USD                     | 0.0000   | N/A   | 0.3542  | 0.1668  |
| IE00B1L8DT90           | Vanguard U.S. Discoveries Fund                     | GBP Income Investor Shares                        | Income                   | GBP                     | 0.0000   | N/A   | 0.0000  | 0.0000  |
| IE00B1L8DW20           | Vanguard U.S. Fundamental Value Fund               | GBP Income Investor Shares                        | Income                   | GBP                     | 1.5868   | 30 December 2016  | 0.0000  | 1.3976  |
| IE00B1GHC616           | Vanguard U.S. Opportunities Fund                   | GBP Income Investor Shares                        | Income                   | GBP                     | 0.0000   | N/A   | 0.0000  | 0.0000  |
| IE00B03HCY54           | Vanguard U.S. Opportunities Fund                   | USD Institutional Shares                          | Accumulation             | USD                     | 0.0000   | N/A   | 0.0000  | 0.0128  |
| IE00BFPM9W02           | Vanguard Euro Government Bond Index Fund           | EUR Institutional Plus Shares                     | Accumulation             | EUR                     | 0.0000   | N/A   | 1.8720  | 0.9305  |
| IE0007472990           | Vanguard Euro Government Bond Index Fund           | EUR Institutional Shares                          | Accumulation             | EUR                     | 0.0000   | N/A   | 3.2974  | 1.6183  |
| IE00BFRTD722           | Vanguard Euro Government Bond Index Fund           | GBP Hedged Shares                                 | Accumulation             | GBP                     | 0.0000   | N/A   | 1.7221  | 1.2432  |
| IE00B04FFJ44           | Vanguard Euro Investment Grade Bond Index Fund     | EUR Institutional Shares                          | Accumulation             | EUR                     | 0.0000   | N/A   | 3.3638  | 2.2501  |
| IE00BFRTD839           | Vanguard Euro Investment Grade Bond Index Fund     | GBP Hedged Shares                                 | Accumulation             | GBP                     | 0.0000   | N/A   | 1.7774  | 1.2747  |
| IE00BGCZ0719           | Vanguard Eurozone Inflation-Linked Bond Index Fund | EUR Institutional Plus Shares                     | Accumulation             | EUR                     | 0.0000   | N/A   | 1.7413  | 1.0030  |
| IE00B04GQR24           | Vanguard Eurozone Inflation-Linked Bond Index Fund | EUR Institutional Shares                          | Accumulation             | EUR                     | 0.0000   | N/A   | 1.7352  | 1.2115  |
| IE00B2RHVR18           | Vanguard Global Bond Index Fund                    | CHF Institutional Hedged Shares                   | Accumulation             | CHF                     | 0.0000   | N/A   | 2.2450  | 1.0733  |
| IE00BGCZ0C60           | Vanguard Global Bond Index Fund                    | CHF Institutional Plus Hedged Shares              | Accumulation             | CHF                     | 0.0000   | N/A   | 1.8268  | 0.8847  |
| IE00BGCZ0B53           | Vanguard Global Bond Index Fund                    | EUR Institutional Plus Hedged Shares              | Accumulation             | EUR                     | 0.0000   | N/A   | 1.9629  | 1.2001  |
| IE00B18GC888           | Vanguard Global Bond Index Fund                    | EUR Institutional Hedged Shares                   | Accumulation             | EUR                     | 0.0000   | N/A   | 1.7728  | 1.0663  |
| IE00B50W2R13           | Vanguard Global Bond Index Fund                    | GBP Accumulation Hedged Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 2.6144  | 1.2486  |
| IE00B2RHVP93           | Vanguard Global Bond Index Fund                    | GBP Income Hedged Shares                          | Income                   | GBP                     | 0.5770   | 31 March 2016   | 0.1861  | 0.3283  |
|                        |  |   |                          |                         | 0.5738   | 30 June 2016  |   | 0.3589  |
|                        |  |   |                          |                         | 0.5588   | 30 September 2016   |   | 0.4610  |
|                        |  |   |                          |                         | 0.5344   | 30 December 2016  |   | 0.1787  |
| IE00BPT2BQ43           | Vanguard Global Bond Index Fund                    | GBP Institutional Plus Hedged Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 2.0179  | 0.4810  |
| IE00BPT2BP36           | Vanguard Global Bond Index Fund                    | GBP Institutional Plus Hedged Income Shares       | Income                   | GBP                     | 0.4592   | 31 March 2016   | 0.0848  | 0.2621  |
|                        |  |   |                          |                         | 0.4577   | 30 June 2016  |   | 0.2159  |
|                        |  |   |                          |                         | 0.4472   | 30 September 2016   |   | 0.3173  |
|                        |  |   |                          |                         | 0.4287   | 30 December 2016  |   | 0.1240  |
| IE00B18GCB14           | Vanguard Global Bond Index Fund                    | USD Institutional Hedged Shares                   | Accumulation             | USD                     | 0.0000   | N/A   | 2.3559  | 1.4028  |
| IE00BFPM9Y26           | Vanguard Global Bond Index Fund                    | USD Institutional Plus Hedged Shares              | Accumulation             | USD                     | 0.0000   | N/A   | 1.7833  | 1.1656  |
| IE00BH65QT84           | Vanguard Global Short-Term Bond Index Fund         | EUR Institutional Plus Hedged Shares              | Accumulation             | EUR                     | 0.0000   | N/A   | 0.7569  | 0.1813  |
| IE00BH65QP47           | Vanguard Global Short-Term Bond Index Fund         | EUR Institutional Hedged Shares                   | Accumulation             | EUR                     | 0.0000   | N/A   | 0.9402  | 0.6113  |
| IE00BH65QK91           | Vanguard Global Short-Term Bond Index Fund         | EUR Investor Hedged Shares                        | Accumulation             | EUR                     | 0.0000   | N/A   | 0.8826  | 0.5237  |
| IE00BH65QG55           | Vanguard Global Short-Term Bond Index Fund         | GBP Accumulation Hedged Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 0.9922  | 0.4549  |
| IE00BH65QH62           | Vanguard Global Short-Term Bond Index Fund         | GBP Income Hedged Shares                          | Income                   | GBP                     | 0.2437   | 31 March 2016   | 0.0567  | 0.1377  |
|                        |  |   |                          |                         | 0.2242   | 30 June 2016  |   | 0.1132  |
|                        |  |   |                          |                         | 0.2247   | 30 September 2016   |   | 0.1645  |
|                        |  |   |                          |                         | 0.2087   | 30 December 2016  |   | 0.0698  |
| IE00BPT2BZ34           | Vanguard Global Short-Term Bond Index Fund         | GBP Institutional Plus Hedged Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 1.0196  | 0.3396  |
| IE00BPT2BY27           | Vanguard Global Short-Term Bond Index Fund         | GBP Institutional Plus Hedged Income Shares       | Income                   | GBP                     | 0.2529   | 31 March 2016   | 0.0197  | 0.0439  |
|                        |  |   |                          |                         | 0.2299   | 30 June 2016  |   | 0.0705  |
|                        |  |   |                          |                         | 0.2276   | 30 September 2016   |   | 0.0561  |
|                        |  |   |                          |                         | 0.2179   | 30 December 2016  |   | 0.0246  |
| IE00BH65QN23           | Vanguard Global Short-Term Bond Index Fund         | USD Institutional Hedged Shares                   | Accumulation             | USD                     | 0.0000   | N/A   | 0.9233  | 0.2493  |

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|------------------------|---|--|--------------------------|-------------------------|--|---|---|---|
| IE00BFRTD946           | Vanguard Japan Government Bond Index Fund                 | GBP Hedged Shares                          | Accumulation             | GBP                     | 0.0000   | N/A   | 0.1993  | 0.1636  |
| IE00BGCZ0H16           | Vanguard Japan Government Bond Index Fund                 | JPY Shares                                 | Accumulation             | JPY                     | 0.0000   | N/A   | 33.3402   | 0.0000  |
| IE00B1S75374           | Vanguard U.K. Government Bond Index Fund                  | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 2.6253  | 1.2517  |
| IE00B1S75820           | Vanguard U.K. Government Bond Index Fund                  | GBP Income Shares                          | Income                   | GBP                     | 0.5481   | 31 March 2016   | 0.0037  | 0.3001  |
|                        |   |  |                          |                         | 0.6249   | 30 June 2016  |   | 0.2805  |
|                        |   |  |                          |                         | 0.5196   | 30 September 2016   |   | 0.2459  |
|                        |   |  |                          |                         | 0.4996   | 30 December 2016  |   | 0.1507  |
| IE00BPT2BS66           | Vanguard U.K. Government Bond Index Fund                  | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 2.0608  | 0.6675  |
| IE00BPT2BR59           | Vanguard U.K. Government Bond Index Fund                  | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 0.4959   | 31 March 2016   | 0.0035  | 0.2605  |
|                        |   |  |                          |                         | 0.5608   | 30 June 2016  |   | 0.2559  |
|                        |   |  |                          |                         | 0.4755   | 30 September 2016   |   | 0.2416  |
|                        |   |  |                          |                         | 0.4554   | 30 December 2016  |   | 0.1736  |
| IE00B1S74Q32           | Vanguard U.K. Investment Grade Bond Index Fund            | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 2.5118  | 1.4032  |
| IE00B1S74W91           | Vanguard U.K. Investment Grade Bond Index Fund            | GBP Income Shares                          | Income                   | GBP                     | 0.4240   | 31 March 2016   | 0.0029  | 0.2291  |
|                        |   |  |                          |                         | 0.4047   | 30 June 2016  |   | 0.2216  |
|                        |   |  |                          |                         | 0.4063   | 30 September 2016   |   | 0.2218  |
|                        |   |  |                          |                         | 0.3915   | 30 December 2016  |   | 0.1489  |
| IE00BPT2BV95           | Vanguard U.K. Investment Grade Bond Index Fund            | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 3.3092  | 1.3397  |
| IE00BPT2BT73           | Vanguard U.K. Investment Grade Bond Index Fund            | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 0.8104   | 31 March 2016   | 0.0063  | 0.4692  |
|                        |   |  |                          |                         | 0.7753   | 30 June 2016  |   | 0.2366  |
|                        |   |  |                          |                         | 0.8092   | 30 September 2016   |   | 0.3713  |
|                        |   |  |                          |                         | 0.7515   | 30 December 2016  |   | 0.2682  |
| IE00B9M1BB17           | Vanguard U.K. Short-Term Investment Grade Bond Index Fund | GBP Accumulation Shares                    | Accumulation             | GBP                     | 0.0000   | N/A   | 1.7447  | 0.9655  |
| IE00B95W7137           | Vanguard U.K. Short-Term Investment Grade Bond Index Fund | GBP Income Shares                          | Income                   | GBP                     | 0.5055   | 31 March 2016   | 0.0023  | 0.2291  |
|                        |   |  |                          |                         | 0.4169   | 30 June 2016  |   | 0.2082  |
|                        |   |  |                          |                         | 0.3799   | 30 September 2016   |   | 0.1678  |
|                        |   |  |                          |                         | 0.3486   | 30 December 2016  |   | 0.1769  |
| IE00BPT2BX10           | Vanguard U.K. Short-Term Investment Grade Bond Index Fund | GBP Institutional Plus Accumulation Shares | Accumulation             | GBP                     | 0.0000   | N/A   | 1.8231  | 1.2558  |
| IE00BPT2BW03           | Vanguard U.K. Short-Term Investment Grade Bond Index Fund | GBP Institutional Plus Income Shares       | Income                   | GBP                     | 0.5312   | 31 March 2016   | 0.0026  | 0.3072  |
|                        |   |  |                          |                         | 0.4585   | 30 June 2016  |   | 0.1989  |
|                        |   |  |                          |                         | 0.4070   | 30 September 2016   |   | 0.1545  |
|                        |   |  |                          |                         | 0.3745   | 30 December 2016  |   | 0.0684  |
| IE00BFRTDB69           | Vanguard U.S. Government Bond Index Fund                  | GBP Hedged Shares                          | Accumulation             | GBP                     | 0.0000   | N/A   | 1.5643  | 1.1304  |
| IE0007471695           | Vanguard U.S. Government Bond Index Fund                  | USD Investor Shares                        | Accumulation             | USD                     | 0.0000   | N/A   | 2.4325  | 1.1170  |
| IE00BZ04LQ92           | Vanguard U.S. Investment Grade Credit Index Fund          | EUR Institutional Plus Hedged Shares       | Accumulation             | EUR                     | 0.0000   | N/A   | 3.4169  | 1.9482  |
| IE00BFRTDC76           | Vanguard U.S. Investment Grade Credit Index Fund          | GBP Hedged Shares                          | Accumulation             | GBP                     | 0.0000   | N/A   | 3.5927  | 2.6539  |
| IE00BD07TS20           | Vanguard U.S. Investment Grade Credit Index Fund          | Institutional Plus GBP Accumulation Hedged | Accumulation             | GBP                     | 0.0000   | N/A   | 0.0000  | 0.0000  |

| ISIN Code <sup>2</sup> | Fund name  | Share class name                        | Income / accumulation | Share class currency | Income distributed per share in respect of the reporting period <sup>3</sup> | Ex-date on which distribution was declared <sup>4</sup> | Excess of reportable income over distributions <sup>5</sup> | Investor average equalisation adjustment <sup>6</sup> |
|------------------------|--|---|-----------------------|----------------------|--|---|---|---|
| IE00BDBBNM56           | Vanguard U.S. Investment Grade Credit Index Fund                 | Institutional Plus GBP Income Hedged    | Income                | GBP                  | 0.0716   | 30 September 2016                                       | 0.0000  | 0.0089  |
|                        |  |   |                       |                      | 0.7758   | 30 December 2016  |   | 0.1097  |
| IE00BZ04LP85           | Vanguard U.S. Investment Grade Credit Index Fund                 | Institutional Plus USD Income Shares    | Income                | USD                  | 0.8203   | 31 March 2016   | 0.0077  | 0.4749  |
|                        |  |   |                       |                      | 0.7912   | 30 June 2016  |   | 0.2131  |
|                        |  |   |                       |                      | 0.7989   | 30 September 2016                                       |   | 0.4559  |
|                        |  |   |                       |                      | 0.7969   | 30 December 2016  |   | 0.2226  |
| IE00BFPMB022           | Vanguard U.S. Investment Grade Credit Index Fund                 | USD Institutional Plus Shares           | Accumulation          | USD                  | 0.0000   | N/A   | 3.5603  | 1.5190  |
| IE00B04GQX83           | Vanguard U.S. Investment Grade Credit Index Fund                 | USD Institutional Shares                | Accumulation          | USD                  | 0.0000   | N/A   | 5.3757  | 2.0344  |
| IE00BD87Q617           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "CHF" Hedged Accumulation Shares | Accumulation          | CHF                  | 0.0000   | N/A   | 0.2992  | 0.0037  |
| IE00BD87Q724           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "CHF" Hedged Income Shares       | Income                | CHF                  | 0.3523   | 30 December 2016  | 0.0000  | 0.0525  |
| IE00BD87Q831           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "EUR" Hedged Accumulation Shares | Accumulation          | EUR                  | 0.0000   | N/A   | 0.2997  | 0.0302  |
| IE00BD87Q948           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "EUR" Hedged Income Shares       | Income                | EUR                  | 0.3497   | 30 December 2016  | 0.0000  | 0.0199  |
| IE00BD87QC73           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "GBP" Hedged Accumulation Shares | Accumulation          | GBP                  | 0.0000   | N/A   | 0.3044  | 0.0238  |
| IE00BD87QD80           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "GBP" Hedged Income Shares       | Income                | GBP                  | 0.3501   | 30 December 2016  | 0.0000  | 0.0525  |
| IE00BD87QR27           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "SGD" Hedged Accumulation Shares | Accumulation          | SGD                  | 0.0000   | N/A   | 0.3002  | 0.0014  |
| IE00BD87Q492           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "USD" Accumulation Shares        | Accumulation          | USD                  | 0.0000   | N/A   | 0.2977  | 0.0089  |
| IE00BD87Q500           | Vanguard U.S. Treasury Inflation-Protected Securities Index Fund | Select "USD" Income Shares              | Income                | USD                  | 0.3458   | 30 December 2016  | 0.0000  | 0.0834  |

#### Key Terms

1 *Fund distribution date* is the date on which the Excess of Reportable Income over Distributions is deemed as being received by relevant participants for UK tax purposes.

For the reporting period 1 January 2016 – 31 December 2016, the fund distribution date is 30 June 2017 which a UK individual relevant participant is taxable on in the tax year 6 April 2017 – 5 April 2018.

**You should ensure that you seek personal tax advice when completing your tax return.**

2 *ISIN code* is short for International Securities Identification Number; a unique security identifier of the fund share class.

3 *Income distributed per share* is the total per share amount of income the fund distributed to shareholders in respect of the reporting period.

4 *Ex-date on which distribution was declared* is the effective date of the dividend payment (i.e. date on which the fund value dropped by the dividend amount).

5 *Excess of reportable income over distributions* is the amount of income reported per share in excess of cash distributions paid to shareholders in respect of the profits of the period.

6 *Investor average equalisation adjustment* – Vanguard operates an equalisation policy for Vanguard Investment Series plc. The equalisation amount is relevant to investors who have made an initial purchase of fund.





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