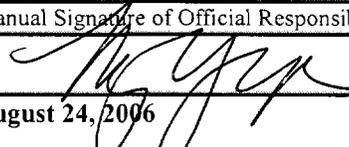


91-762

For Internal Use Only		Submit 1 Original	OMB Approval No.:
Sec File No. 91 -		and 9 Copies	Expires:
Estimated average burden hours per response: 2.00			
UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549 FORM 19b-4(e)			
Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934			
READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM			
Part I		Initial Listing Report	
1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:			
NYSE Arca, Inc.			
2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):			
Open-end Management Investment Company			
3. Class of New Derivative Securities Product:			
Investment Company Units			
4. Name of Underlying Instrument:			
MSCI US Mid Cap Value Index			
5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:			
Broad-Based			
6. Ticker Symbol(s) of New Derivative Securities Product:			
VOE			
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:			
New York Stock Exchange, Nasdaq National Market, American Stock Exchange			
8. Settlement Methodology of New Derivative Securities Product:			
Regular way trades settle on T+3/Book entry only held in DTC.			
9. Position Limits of New Derivative Securities Product (if applicable):			
Not applicable.			
Part II		Execution	
The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.			
Name of Official Responsible for Form:			
Mary Yeager			
PROCESSED			
Title:			
Corporate Secretary			
Telephone Number:			
(212) 656-2062			
Manual Signature of Official Responsible for Form:			
			
August 24, 2006			

AUG 25 2006



PROCESSED

SEP 08 2006

THOMSON FINANCIAL

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	AUGUST 25, 2006

Mary Yeager
Assistant Secretary

NYSE Arca, Inc.
11 Wall Street
New York, NY 10005



tel: 212.656.2062
fax: 212.656.3939
myeager@nyse.com

Via Overnight Mail

August 24, 2006

Ms. Gail Jackson
US Securities and Exchange Commission
Division of Market Regulation
Station Place – Building I
100F Street, N.E. – Room 6628
Washington, DC 20549

SECURITIES AND EXCHANGE COMMISSION
RECEIVED
AUG 25 2006
DIVISION OF MARKET REGULATION

Re: **Form 19b-4(e) – Vanguard Index Funds**

Dear Ms. Jackson:

Enclosed for filing pursuant to Section 19(b) of the Securities Exchange Act of 1934 and Rule 19b-4 thereunder, please find on original and nine copies of Form 19b-4(e) with respect to the following securities:

- Vanguard Index Funds, Vanguard Mid-Cap Value ETF (Ticker Symbol VOE); and
- Vanguard Index Funds, Vanguard Mid-Cap Growth ETF (Ticker Symbol VOT).

If you have any questions, please do not hesitate to call me at (212) 656-2062.

Sincerely,

Mary Yeager
Enclosures

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	August 25, 2006

Cc: Tim Malinowski (NYSE Arca, Inc.)