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OMB APPROVAL

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UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

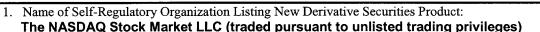
FORM 19b-4(e)

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





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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:

Index Fund Shares

4. Name of Underlying Instrument:

Vanguard Mortgage-Backed Securities ETF

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:

Narrow-based

6. Ticker Symbol(s) of New Derivative Securities Product:

VMBS

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

N/A

8. Position Limits of New Derivative Securities Product (if applicable):

Regular way trades settle on T + 3 (cash settled)

9. Position Limits of New Derivative Securities Product (if applicable):

N/A

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:

Gary N. Sundick

Title:

Vice President, Listing Qualifications

Telephone Number:

1-301-978-5214

Manual Signature of Official Responsible for Form:

Hary D. Sunlish

Date: November 23, 2009

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	Act	Secu	rities	Exchange	Act of	1934

Section	19b-	4		 	
Rule	19b-	4(e)			
Public	WW	25	2009		
Availability:	157.1	23	CMA.		