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U.S. 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

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OFFICE OF INTERNATIONAL CORPORATE FINANCE
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SECTION

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I — **Initial Listing Report**

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
   Boston Stock Exchange

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
   Broker-dealer

3. Class of New Derivative Securities Product:
   Index Participation Equity Receipts

4. Name of Underlying Instrument:
   Vanguard Total Stock Market Index Fund

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:
   VTI

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
   New York Stock Exchange; American Stock Exchange; NASDAQ

8. Settlement Methodology of New Derivative Securities Product:
   Not Applicable

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

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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:
Anthony K. Stankiewicz, Esq.

Title:
Corporate Secretary

Telephone Number:
617-235-2006

Manual Signature of Official Responsible for Form:

Anthony K. Stankiewicz

Date:
6/22/01

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