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

JAN 29 2009

FORM 19b-4(e)

Information Required of a Self-Regulatory Organization
Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

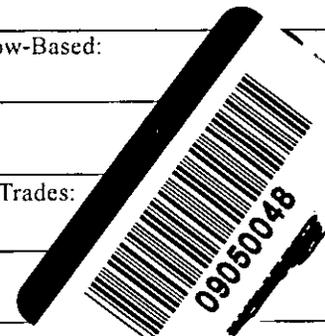
READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

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Part I Initial Listing Report

JAN 27 2009

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:
Chicago Stock Exchange Washington, DC
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Trust 111
- Class of New Derivative Securities Product: Shares representing units of fractional undivided beneficial interest in and ownership of the trust
- Name of Underlying Instrument:
Lehman Brothers U.S. Aggregate Bond Index
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
Broad
- Ticker Symbol(s) of New Derivative Securities Product:
BND
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
Various
- Settlement Methodology of New Derivative Securities Product:
See Prospectus
- Position Limits of New Derivative Securities Product (if applicable):
See Prospectus



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:
James Ongena

Title:
Vice President and Associate General Counsel

Telephone Number:
312-663-2937

Manual Signature of Official Responsible for Form:

Date:
12/05/08

PROCESSED

MAR 10 2009

THOMSON REUTERS

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	JAN 29 2009
Availability:	



SECURITIES AND EXCHANGE COMMISSION

RECEIVED

JAN 29 2009

December 5, 2008

DIVISION OF MARKET REGULATION

BY OVERNIGHT MAIL

Ms. Nancy J. Sanow
Division of Trading and Markets
Securities and Exchange Commission
450 Fifth Street N.W.
Washington, D.C. 20549-1001

SEC Mail Processing
Section

JAN 27 2009

Washington, DC
111

Re: Form 19b-4(e) for Vanguard ETF Trusts

Dear Ms. Sanow:

Pursuant to Rule 19b-4(e) of the Securities Exchange Act of 1934, I enclose for filing an original and nine copies of the Forms 19b-4(e) relating to the thirty-three (33) Vanguard Trusts.

If you have any questions about this filing, please contact me at (312) 663-2937.

Sincerely,

James Ongena
Associate General Counsel

Enclosures

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	JAN 29 2009

CHX

Chicago Stock Exchange

SECURITIES AND EXCHANGE COMMISSION

January 26, 2009

JAN 29 2009

BY U.S. MAIL

DIVISION OF MARKET REGULATION

Division of Trading and Markets
Securities and Exchange Commission
450 Fifth Street N.W.
Washington, D.C. 20549-1001

SEC Mail Processing
Section

JAN 27 2009

Washington, DC
111

Re: Forms 19b-4(e)

Dear SEC Staff:

Pursuant to Rule 19b-4(e) of the Securities Exchange Act of 1934, I enclose for filing an original and nine copies of the Forms 19b-4(e) relating to iShares Trusts and Vanguard Trusts.

The forms 19b-4(e) associated with the Vanguard Trusts were sent to the above address on December 5, 2008 to the attention of Nancy Sanow and were returned to the Chicago Board of Trade and ultimately routed back to my attention. Similarly, the iShares forms were sent to the above address (this time, however, I did not sent to Ms. Sanow's attention) and the forms were, once again, returned to me. Therefore, I am resending both of these packages today to the address specified on page two (2), Instructions for Completing Form 19b-4(e).

If you have any questions about these filings, please contact me at (312) 663-2937.

Sincerely,



James Ongena
Associate General Counsel

Enclosures

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	JAN 29 2009
Availability:	