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SECURITIES AND EXCHANGE COMMISSION

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OCT 16 2009

Public

SEC 2449 (1/99)

Availability:

FORM 19b-4(e)

Washington, D.C. 20549

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: Chicago Stock Exchange 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Trust 3. Class of New Derivative Securities Product: ownership of the trust Name of Underlying Instrument: 4. Vanguard Mega Cap 300 Growth ETF 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Broad 6. Ticker Symbol(s) of New Derivative Securities Product: 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: various 8. Settlement Methodology of New Derivative Securities Product: see Prospectus 9. 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: Act Securities Exchange Act of 1934 Date: 10/14/2009 Section 19b-4 Rule 19b-4(e)

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## SECURITIES AND EXCHANGE COMMISSION RECEIVED

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October 14, 2009

DIVIDICIA OF TRADING & MARKETS

## BY U.S. MAIL

Division of Trading and Markets Securities and Exchange Commission 100 F Street N.E. Washington, D.C. 20549

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

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 four (4) Vanguard ETFs.

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

Sincerely,

James Ongeris

Associate General Counsel

**Enclosures** 

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	OCT 16 2009