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

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FORM 19b-4(e)

FEB 23 2018

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  
WASH D.C.

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I

Initial Listing Report

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
Chicago Stock Exchange, Inc.
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):  
Trust
- Class of New Derivative Securities Product:  
Ownership of the Trust
- Name of Underlying Instrument:  
Vanguard U.S. Momentum Factor ETF  
18002134
- If Underlying Instrument is an Index State Whether it is Broad-Based or Narrow-Based:  
Narrow-Based
- Ticker Symbol(s) of New Derivative Securities Product:  
VFMO
- 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:  
Michael J. Cardin

Title: Director  
Member Regulation Department

Telephone Number:  
312-663-2204

Manual Signature of Official Responsible for Form:  
*Michael J. Cardin*

Date: February 15, 2018

Act: Securities Exchange Act of 1934  
Section: 19b-4  
Rule: 19b-4(e)  
FEB 16 2018  
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