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SECURITIES AND EXCHANGE COMMISSION



UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549
FORM 19b-4(e)

JAN 11 2006

DIVISION OF MARKET REGULATION

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

- Name of Self-Regulatory Organization Listing New Derivative Securities Product:
International Securities Exchange, Inc.
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Clearinghouse.
- Class of New Derivative Securities Product:
Securities Options.
- Name of Underlying Instrument:
**ISE-B&S Water Index
ISE-CCM Alternative Energy Index
ISE-CCM Nanotechnology Index**
- If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-based:
All Indexes referred to in Item 4 above are Narrow-Based.
- Ticker Symbol(s) of New Derivative Securities Product:
**ISE-B&S Water Index - HHO
ISE-CCM Alternative Energy Index - POW
ISE-CCM Nanotechnology Index - TNY**
- Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
New York Stock Exchange, Nasdaq National Market and American Stock Exchange.
- Settlement Methodology of New Derivative Securities Product:
A.M., Cash-Settled.
- Position Limits of New Derivative Securities Product (if applicable):
31,500 Contracts - HHO, POW, TNY

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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: **Michael J. Simon**

Title: **General Counsel and Secretary**

Telephone Number: **212-897-0230**

Manual Signature of Official Responsible for Form: *[Signature]*

Date: **January 10, 2006**

| | |
|---------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public | |
| Availability: | JANUARY 11, 2006 |

✓



INTERNATIONAL SECURITIES EXCHANGE.

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FAX: 212 425-4926
www.iseoptions.com

January 10, 2006

By Facsimile and Overnight Courier

Gail S. Jackson
Paralegal Specialist
US Securities and Exchange Commission
Division of Market Regulation
100 F Street, NE – Room 6628
Washington, DC 20549

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DIVISION OF MARKET REGULATION

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Re: Form 19b-4(e) ISE Sector Indexes

DIVISION OF MARKET REGULATION

Dear Ms. Jackson:

The International Securities Exchange, Inc. hereby files Form 19b-4(e), with respect to the ISE-B&S Water Index, the ISE-CCM Alternative Energy Index and the ISE-CCM Nanotechnology Index. These securities are narrow-based indexes listed for trading pursuant to ISE Rule 2002.

Sincerely,

Michael J. Simon
General Counsel and Secretary

Attachment

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|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | JANUARY 11, 2006 |