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

SECURITIES AND EXCHANGE COMMISSION  
RECEIVED  
SEP 22 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**

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
International Securities Exchange, LLC

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

3. Class of New Derivative Securities Product:  
Investment Company Unit

PROCESSED  
MAR 28 2007

4. Name of Underlying Instrument:  
The Energy Select Sector SPDR Fund, The Financial Select Sector SPDR Fund, The Health Care Select Sector SPDR Fund, The Industrial Select Sector SPDR Fund, The Materials Select Sector SPDR Fund, The Technology Select Sector SPDR Fund, The Utilities Select Sector SPDR Fund

THOMSON  
FINANCIAL

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-based:  
The indexes referred to in Item 4 above are Sector indexes

6. Ticker Symbol(s) of New Derivative Securities Product:  
XLE, XLF, XLV, XLI, XLB, XLK, XLU

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
New York Stock Exchange, Nasdaq Global Market and American Stock Exchange

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

PROCESSED

9. Position Limits of New Derivative Securities Product (if applicable):  
Not Applicable

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**Part II Execution**

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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:

Date: September 21, 2006

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	September 8, 2006



INTERNATIONAL SECURITIES EXCHANGE.

60 Broad Street New York, NY 10004  
TEL: 212 943-2400  
FAX: 212 425-4926  
www.iseoptions.com

September 21, 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

SECURITIES AND EXCHANGE COMMISSION  
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SEP 22 2006

DIVISION OF MARKET REGULATION

Re: Form 19b-4(e) Select Sector SPDR Fund

Dear Ms. Jackson:

The International Securities Exchange, LLC hereby files Form 19b-4(e), with respect to the Select Sector SPDR Fund. These securities are sector indexes listed for trading pursuant to ISE Rule 2114, operative under Form PILOT.

Sincerely,

Michael J. Simon  
General Counsel and Secretary

Attachment

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	September 8, 2006

END