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

OMB Number: 3235-0504
Expires: June 30, 2007
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per response: 2.00

FORM 19b-4(e)

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
SECURITIES AND EXCHANGE COMMISSION
RECEIVED

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report

JAN 16 2007

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
Philadelphia Stock Exchange, Inc.

DIVISION OF MARKET REGULATION

2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Open-end Management Investment Company

3. Class of New Derivative Securities Product:
Index Fund Shares

4. Name of Underlying Instrument:
Consumer Discretionary Select Sector Index

5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:
Narrow-Based

6. Ticker Symbol(s) of New Derivative Securities Product:
XLY

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

PROCESSED

8. Settlement Methodology of New Derivative Securities Product:
Regular way trades settle on T+3/Book entry only held in DTC

JAN 26 2007

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

THOMSON
FINANCIAL

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:
Walter Smith

Title:
Vice President, Listings and Projects

Telephone Number:
(215) 496-5532

Manual Signature of Official Responsible for Form:

Date:
1/12/07

| | |
|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | JANUARY 16, 2007 |



SECURITIES AND EXCHANGE COMMISSION
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JAN 16 2007

January 12, 2007

Ms. Gail Jackson
Division of Market Regulation
Securities and Exchange Commission
100 F Street, N.E.
Washington, DC 20059

Re: Form 19b-4(e) – Select Sector SPDRs

Dear Ms. Jackson:

Pursuant to Rule 19b-4(e) under the Securities Exchange Act of 1934, the Philadelphia Stock Exchange, Inc. submits the attached originals and nine copies relating to the trading of the following Select Sector SPDR ETFs:

| <u>Select Sector SPDR</u> | <u>Symbol</u> |
|------------------------------------------------|---------------|
| Consumer Discretionary Select Sector SPDR Fund | XLY |
| Consumer Staples Select Sector SPDR Fund | XLP |
| Energy Select Sector SPDR Fund | XLE |
| Financial Select Sector SPDR Fund | XLF |
| Health Care Select Sector SPDR Fund | XLV |
| Industrial Select Sector SPDR Fund | XLI |
| Materials Select Sector SPDR Fund | XLB |
| Technology Select Sector SPDR Fund | XLK |
| Utilities Select Sector SPDR Fund | XLU |

If you have any questions regarding these filings, please do not hesitate to call me at (215) 496-5162.

Sincerely,

John Dayton
Director and Counsel

| | |
|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | JANUARY 16, 2007 |