

CIK 1394564

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**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
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
READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I Initial Listing Report

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



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

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

4. Name of Underlying Instrument:
HealthShares™ European Medical Products and Devices Index

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

**PROCESSED
JUL 23 2007**

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

**THOMSON
FINANCIAL**

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
New York Stock Exchange, Continuous Market (Sistema de Interconexión Bursátil Español(SIBE)), Copenhagen Stock Exchange (OMX Nordic Exchange), Euronext Paris, Frankfurt Stock Exchange, London Stock Exchange, Milan Stock Exchange (Borsa Italiana), Reykjavik Stock Exchange (OMX), Stockholm Stock Exchange (OMX), SWX Swiss Exchange, Xetra

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

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

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:
Mary Yeager

Title:
Assistant Secretary

Telephone Number:
(212) 656-2062

Act Securities Exchange Act of 1934

Manual Signature of Official Responsible for Form:
Mary Yeager

**Section 19b-4
Rule 19b-4(e)
Public**

June 6, 2007

Availability: JUN 7 2007

Mary Yeager
Assistant Secretary

New York Stock Exchange LLC
11 Wall Street
New York, NY 10005



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June 6, 2007

SECURITIES AND EXCHANGE COMMISSION
DIVISION OF MARKET REGULATION

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

Re: Forms 19b-4(e) for HealthShares Exchange-Traded Fund

Dear Ms. Jackson:

Pursuant to Rule 19b-4(e) under the Securities Exchange Act of 1934, New York Stock Exchange LLC ("Exchange") encloses for filing one original and nine copies of a Form 19b-4(e) for

- HealthShares™ European Medical Products and Devices Exchange-Traded Fund (Symbol: HHT)

This Fund began trading on the Exchange on a fully listed basis on June 1, 2007. The New York Stock Exchange's rules for listing and trading products of this nature are found in Section 703.16 of the Exchange's Listed Company Manual.

Sincerely,

A handwritten signature in cursive script that reads 'Mary Yeager'.

Mary Yeager
Assistant Secretary

Enclosure

| | |
|----------------------|---------------------------------|
| Act | Securities Exchange Act of 1934 |
| Section | 19b-4 |
| Rule | 19b-4(e) |
| Public Availability: | JUN - 7 2007 |

END