

January 20, 2009

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

DIVISION OF MARKET REGULATION

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:  
**NASDAQ OMX BX, Inc. (traded pursuant to unlisted trading privileges)**
- 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:  
**Dow Jones Transportation Average 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:  
**IYT**
- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**Listed on: NASDAQ, NYSE**
- 8. Settlement Methodology of New Derivative Securities Product:  
**Regular way trades settle on T + 3 (cash settled)**
- 9. Position Limits of New Derivative Securities Product (if applicable):  
**N/A**

**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:  
**Joan C. Conley**

Title:  
**Secretary**

Telephone Number:  
**+1 301 978-8735**

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

Date: **January 20, 2009**

|               |                                 |
|---------------|---------------------------------|
| Act           | Securities Exchange Act of 1934 |
| Section       | 19b-4                           |
| Rule          | 19b-4(e)                        |
| Public        |                                 |
| Availability: | JAN 22 2009                     |