

January 20, 2009

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JAN 22 2009

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:  
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:  
Lehman MBS Fixed-Rate 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:  
MBB

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
Listed on: U.S Govt Agency, OTC

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:

Date: January 20, 2009

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