

091-05592 *fu*

January 20, 2009

For Internal Use Only

Sec File No. 9-

Submit 1 Original  
and 9 Copies

OMB APPROVAL

OMB Number: 3235-0504  
Expires: July 31, 2004  
Estimated average burden  
hours per response. . . . . 2.00

SECURITIES AND EXCHANGE COMMISSION  
RECEIVED

JAN 22 2009

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

DEPARTMENT 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:  
**Zacks Sector Rotation Index**

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

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

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:

Date: **January 20, 2009**

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