SECURITIES AND EXCHANGE COMMISSION

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UNITED STATES
UNITED STATES
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

OMB APPROVAL

OMB Number: 3235-0504 Expires: August 31, 2010 Estimated average burden hours per response.....3.60

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)



10045576

- 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, co.).

 Open End Management Investment Company
- 3. Class of New Derivative Securities Product:

Index Fund Shares

4. Name of Underlying Instrument:

Barclays Capital U.S. MBS Float Adjusted 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:

VMBS

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

Listed on: OTC

8. Position Limits of New Derivative Securities Product (if applicable):

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 Conley

Title:

Secretary

Telephone Number:

301-978-8735

Manual Signature of Official Responsible for Form:

Date: November 24, 2009

Securities Exchange Act of 1934

 Section
 19b-4

 Rule
 19b-4(e)

Public Availability:

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