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## UNITED STATES

SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

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

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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

## Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:
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:

Barclays Capital U.S. Long Corporate Bond Index
5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Narrow-based
6. Ticker Symbols) of New Derivative Securities Product: VOLT
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 $\mathbf{T}+3$ (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


