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U.S. 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:
Boston Stock Exchange



01082105

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

3. Class of New Derivative Securities Product:
Unit Investment Trust

SECURITIES AND EXCHANGE COMMISSION
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4. Name of Underlying Instrument:
DIAMONDS Trust

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

DEPARTMENT OF MARKET REGULATION

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

Only one page

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:
New York Stock Exchange

PROCESSED

8. Settlement Methodology of New Derivative Securities Product:
Not Applicable

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FINANCIAL

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

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:
Anthony K. Stankiewicz, Esq.

Title:
Corporate Secretary

Telephone Number:
617-235-2006

Securities Exchange Act of 1934

Section Rule 11Ac1-1 & 11Ac1-4

File

Public
Availability 4/26/01

Manual Signature of Official Responsible for Form:

Date:

3/22/01