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OMB APPROVAL

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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

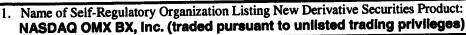
FORM 19b-4(e)

Parishtive Securities Product Pursuant to Pule 19b 4(a) Under the Securities Exchange Act of the Commission of the Commi 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**





- 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:

Exchange Traded Fund

- 4. Name of Underlying Instrument: S&P Merger Arbitrage 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:

MRGR

- 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: Listed on: NASDAQ Stock Market LLC, NYSE, NYSE Amex, 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): NA

#### 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

Name of Official Responsible for Form:

Joan Conley

Title:

Secretary

Telephone Number:

SEC 2449 (6-01)

301-978-8735

Manual Signature of Official Responsible for Form:

Date: December 21, 2012

Section

Securities Exchange Act of 1934

Rule

19b-4 19b-4(a)

Public

Availability:

JAN 07 2013