

RECEIVED



14010925

091-17527

For Internal Use Only  
Sec File No. 9-

2014 JUL 24 PM 2: 55

SEC / MR

Submit 1 Original and 9 Copies

OMB APPROVAL

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

UNITED STATES  
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

SEC  
Mail Processing  
Section

JUL 24 2014

Washington DC

404

Part I Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**NASDAQ OMX PHLX LLC (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:  
**Exchange Traded Fund**

4. Name of Underlying Instrument:  
**CEMP U.S. Large Cap 500 Long/Cash Volatility Weighted 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:  
**CFO**

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

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: **July 11, 2014**

Act: Securities Exchange Act of 1934

Section: 19b-4  
Rule: 19b-4(e)

Public Availability: JUL 24 2014