



14011078

091-17673 fm

For Internal Use Only
Sec File No. 9-

Submit 1 Original and 9 Copies

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

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

Mail Processing Section

SEP 22 2014

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
Washington DC

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

404

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)
- 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:
BofA Merrill Lynch Constrained Duration US Mortgage Backed Securities 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:
MBSD
- 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

RECEIVED
2014 SEP 23 PM 2:14
SEC / MR

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: **September 09, 2014**

Securities Exchange Act of 1934
Section 19b-4
Rule 19b-4(e)
Public Availability: **SEP 22 2014**