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UNITED STATES SECURITIES AND EXCHANGE COMMISSION SEC

Washington, D.C. 20549

Mail Processing Section

FORM 19b-4(e)

JAN 222015

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Schrift of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FOR

Part I

Initial Listing Report

1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market 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:

S&P 500 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:

LLSP

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:

Listed on: CME Group, 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

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.

Execution

Name of Official Responsible for Form:

Joan Conley

Title:

Secretary

Telephone Number:

301-978-8735

Manual Signature of Official Responsible for Form:

Date: January 08, 2015

SEC 2449 (6-01)