

SEC

091-209142

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JUN 20 2016

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

OMB APPROVAL  
OMB Number: 3235-0504  
Expires: July 31, 2016  
Estimated average burden  
hours per response.....3.60

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

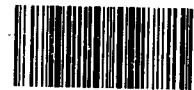
1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:  
**The NASDAQ Stock Market LLC**

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:  
**Barclays US High Yield Fallen Angel 3% Capped 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:  
**FALN**

16018880

7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:  
**DUSSELDORF, LONDON, NEW YORK, OTC US, SGX-ST, TRACE**

8. Settlement Methodology of New Derivatives Product:  
**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:  
**Arnold Golub**

Title:  
**Vice President**

Telephone Number:  
**1-301-978-8075**

Manual Signature of Official Responsible for Form:

Date: **June 17, 2016**

Act: Securities Exchange Act of 1934  
Section: 19b-4  
Rule: 19b-4(e)  
Public Availability: JUN 20 2016

Securities and Exchange

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