

091-21027

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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

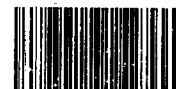
Mail Processing
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Part I

Initial Listing Report

JUL 20 2016

- Name of Self-Regulatory Organization Listing New Derivative Securities Product: **Washington DC**
Chicago Stock Exchange, Inc. 412
- Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):
Trust
- Class of New Derivative Securities Product:
Ownership of the Trust
- VelocityShares VIX Tail Risk ETN Linked to the S&P 500 VIX Futures Tail Risk Index-
Short Term due July 18, 2046**
- Narrow-Based**
- Ticker Symbol(s) of New Derivative Securities Product:
BSWN
- Market or Markets Upon Which Securities Comprising Underlying Inst
Various
- Settlement Methodology of New Derivative Securities Product:
See Prospectus
- Position Limits of New Derivative Securities Product (if applicable):
See Prospectus



16019001

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:

Michael J. Cardin

Title: **Director**

Member Regulation Department

Telephone Number:

312-663-2204

Manual Signature of Official Responsible for Form:

Michael J. Cardin

Date:

July 18, 2016

Act **Securities Exchange Act of 1934**

Section **19b-4**

Rule **19b-4(e)**

Public

Availability: **JUL 20 2016**



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STOCK
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412

July 18, 2016

By UPS

Claudette Ransom
Division of Trading and Markets
Securities and Exchange Commission
100 F Street NE - Stop 7010
Washington, DC 20549

Re: Form 19b-4(e) for exchange traded product

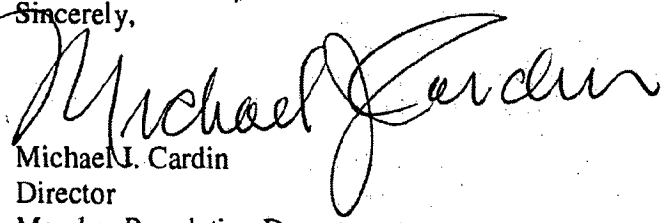
Dear Ms. Ransom:

Pursuant to Rule 19b-4(e) of the Securities Exchange Act of 1934, I enclose for filing an original and four copies of the Form 19b-4(e) relating to the following exchange traded product:

LSVX	VelocityShares VIX Variable Long/Short ETN Linked to the S&P 500 VIX Futures Variable Long/Short Index-Short Term due July 18, 2046
BSWN	VelocityShares VIX Tail Risk ETN Linked to the S&P 500 VIX Futures Tail Risk Index-Short Term due July 18, 2046
XIVH	VelocityShares VIX Short Volatility Hedged ETN Linked to the S&P 500 VIX Futures Short Volatility Hedged Index-Short Term due July 18, 2046

If you have any questions about this filing, please contact the undersigned at (312) 663-2204 or Kevin Curtin at (312) 663-2252.

Sincerely,


Michael J. Cardin
Director
Member Regulation Department

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

Enclosures